

22. Secondary Market Transactions in Government Securities (Face Value)@

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Dec. 10, 2010			For the Week Ended Dec. 17, 2010		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2010-11	—	—	—	5	7.3258	7.3258
2011-12	70	7.5484	7.5484	563	7.2797	7.9500
2012-13	487	7.2023	7.3164	278	7.3142	7.5068
2013-14	30	7.4480	7.4480	—	—	—
2014-15	135	7.6053	7.7021	—	—	—
2015-16	3,346	7.8281	8.0795	1,520	7.9443	8.0396
2016-19	10,762	7.9485	8.4793	8,357	7.8300	8.4884
2019-20	466	5.9221	8.1786	386	5.9160	8.1722
Beyond 2020	18,440	7.9976	8.5603	14,739	8.0651	8.5429
2. State Government Securities	390	7.8998	8.4884	360	7.7861	8.4917
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	16	6.5013	6.5013	30	7.0000	7.0000
(b) 15 - 91 Days	1,702	6.5305	7.1800	2,106	6.9564	7.1443
(c) 92 - 182 Days	420	6.9999	7.2200	292	7.0498	7.2955
(d) 183 - 364 Days	615	6.2656	7.3600	327	7.2816	7.3393
II. RBI* : Sales	—			—		
 : Purchases	—			21,826+		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA)	Rates (%PA)	Amount	Rates (%PA)	Rates (%PA)
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	45,286	5.00 (1)	7.00 (17)	43,951	4.50 (1)	7.00 (15)
2. State Govt. Securities	130	6.25 (1)	6.25 (1)	118	6.25 (1)	6.25 (1)
3. 91 Day Treasury Bills	8,737	6.25 (1)	6.35 (3)	7,282	6.20 (1)	6.40 (4)
4. 182 Day Treasury Bills	2,146	6.25 (1)	6.35 (3)	2,165	6.10 (1)	6.45 (4)
5. 364 Day Treasury Bills	3,720	6.25 (1)	6.40 (3)	2,199	6.10 (1)	6.40 (4)
IV. RBI : Repo ✕ ^	6,14,985	—	6.25	4,55,780	—	6.25
 : Reverse Repo !	17,355	—	5.25	6,565	—	5.25

@ As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

* RBI's sales and purchases include transactions in other offices and transactions on behalf of the State Governments and others.

** Minimum and maximum YTM (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than ₹ 5 crore).

✕ Represent the first leg of transactions.

^ Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).

! Includes Reverse Repo auctions under Liquidity Adjustment Facility.

+ Includes purchase of Oil Marketing Companies Government of India Special Bonds (Oil bonds) of ₹ NIL (face value) under Special Market Operation (SMO).

Note: Figures in brackets indicate Repo Period.