

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jul. 23, 2010			For the Week Ended Jul. 30, 2010		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2010-11	1,377	5.7000	8.3357	145	5.7383	8.3401
2011-12	426	5.7326	5.8786	120	5.8312	6.0980
2012-13	486	6.3516	6.4884	1,090	6.4489	6.7777
2013-14	340	6.8287	7.0200	305	6.8487	7.1141
2014-15	100	7.4009	7.4009	430	7.0548	7.2681
2015-16	4,452	7.3500	7.5066	4,012	7.0423	7.5731
2016-19	4,401	7.5862	7.8402	3,299	7.5622	7.9530
2019-20	139	7.7797	7.8686	52	7.6492	7.8709
Beyond 2020	32,393	7.4676	8.3624	36,580	6.7146	8.3309
2. State Government Securities	710	7.0606	8.2511	625	8.0476	8.2300
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,225	4.4400	5.8500	1,751	5.1365	6.0011
(b) 15 - 91 Days	1,876	5.2497	5.7001	1,091	5.4000	5.7800
(c) 92 - 182 Days	1,545	5.5000	5.8699	1,264	5.6419	6.0000
(d) 183 - 364 Days	985	5.6500	5.9001	1,269	5.8500	6.2872
<b>II. RBI* : Sales</b>	<b>1</b>			<b>806</b>		
<b>: Purchases</b>	<b>—</b>			<b>810+</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	47,656	3.50 (1)	7.50 (90)	65,482	3.75 (1)	5.75 (3)
2. State Govt. Securities	578	5.45 (1)	5.55 (3)	449	4.20 (1)	5.55 (3)
3. 91 Day Treasury Bills	2,488	5.55 (1)	5.65 (3)	3,729	4.50 (1)	5.55 (3)
4. 182 Day Treasury Bills	725	5.55 (1)	5.55 (3)	1,939	4.50 (1)	5.60 (3)
5. 364 Day Treasury Bills	5,929	5.50 (1)	5.55 (3)	9,477	4.20 (1)	5.55 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>3,21,800</b>	<b>—</b>	<b>5.50</b>	<b>88,120</b>	<b>5.50</b>	<b>5.75</b>
<b>: Reverse Repo !</b>	<b>595</b>	<b>—</b>	<b>4.00</b>	<b>19,820</b>	<b>4.00</b>	<b>4.50</b>

@ : 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 Rs.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 Rs. NIL (face value) under Special Market Operation (SMO).

**Note** : Figures in brackets indicate Repo Period.