

## 22. Secondary Market Transactions in Government Securities (Face Value)<sup>@</sup>

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Apr. 23, 2010			For the Week Ended Apr. 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	2.835	3.6575	5.1742	1.585	3.6423	4.9243
2011-12	1.240	5.2083	5.8000	2.006	4.5418	6.7802
2012-13	5.074	5.9651	6.4224	2.175	5.9129	6.3779
2013-14	1.613	6.6500	7.0232	1.925	6.5255	7.0208
2014-15	1.185	7.1875	7.2939	930	7.0940	7.1973
2015-16	9.292	7.5149	7.7089	4.672	7.4359	7.6426
2016-19	10.295	7.6015	8.3614	24.907	7.5164	8.3369
2019-20	13.547	4.6592	8.0945	6.692	4.7051	8.1539
Beyond 2020	19.745	5.5539	8.6296	21.186	5.6050	8.6286
2. State Government Securities	2.178	5.5500	8.5690	2.052	5.6149	8.5584
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1.556	3.6212	3.9011	586	3.4962	4.1989
(b) 15 - 91 Days	6.161	3.6994	4.1900	6.798	3.6106	4.1862
(c) 92 - 182 Days	1.274	4.1001	4.6500	1.533	4.0500	4.5533
(d) 183 - 364 Days	1.592	4.7999	5.1001	1.513	4.7500	5.0891
<b>II. RBI* : Sales</b>	<b>344</b>			<b>23</b>		
<b>: Purchases</b>	<b>340</b>			<b>25+</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	94.072	0.50 (1)	6.75 (90)	71.252	2.25 (1)	6.75 (45)
2. State Govt. Securities	442	1.95 (1)	3.45 (3)	1.101	3.30 (1)	3.70 (3)
3. 91 Day Treasury Bills	13.981	2.40 (1)	3.80 (3)	9.307	3.20 (1)	3.80 (3)
4. 182 Day Treasury Bills	6.646	2.40 (1)	3.70 (3)	7.758	3.15 (1)	3.75 (3)
5. 364 Day Treasury Bills	7.871	1.90 (1)	3.70 (3)	4.674	3.25 (1)	3.75 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>2,43,690</b>	<b>3.50</b>	<b>3.75</b>	<b>2,36,135</b>	<b>—</b>	<b>3.75</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's (% 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.