

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Sep. 24, 2010			For the Week Ended Oct. 1, 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	55	6.3976	6.5770	—	—	—
2011-12	350	6.4761	7.3500	1,440	6.3894	7.2200
2012-13	1,416	6.8192	7.5255	1,797	6.8570	7.2500
2013-14	185	7.1908	7.4584	246	7.1974	7.2922
2014-15	250	7.5050	7.6359	60	7.3651	7.5000
2015-16	8,239	7.4131	7.8114	5,241	7.6275	7.7549
2016-19	1,321	7.6486	8.3800	10,083	7.7669	8.3984
2019-20	75	8.0002	8.0625	89	7.9058	8.0394
Beyond 2020	38,085	7.5163	8.4327	44,497	7.4519	8.3677
2. State Government Securities	1,711	6.8006	8.4132	443	7.6986	8.3981
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	580	5.9003	6.2071	602	5.7005	6.5005
(b) 15 - 91 Days	5,066	5.8504	6.1908	2,007	5.8504	6.2735
(c) 92 - 182 Days	182	6.3000	6.3700	400	6.1400	6.5655
(d) 183 - 364 Days	685	6.4200	6.6500	305	6.4800	6.6500
<b>II. RBI* : Sales</b>	<b>53</b>			<b>156</b>		
<b>: Purchases</b>	<b>55</b>			<b>146+</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	97,283	3.00 (1)	6.15 (3)	41,484	4.50 (1)	7.00 (4)
2. State Govt. Securities	782	5.98 (1)	6.00 (1)	325	6.00 (1)	6.40 (3)
3. 91 Day Treasury Bills	13,735	4.10 (1)	6.10 (3)	3,678	5.80 (1)	6.90 (3)
4. 182 Day Treasury Bills	1,653	4.00 (1)	6.07 (3)	567	5.30 (1)	6.85 (3)
5. 364 Day Treasury Bills	8,328	5.50 (1)	6.25 (3)	2,613	5.80 (1)	7.00 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>2,11,415</b>	<b>—</b>	<b>6.00</b>	<b>2,74,070</b>	<b>—</b>	<b>6.00</b>
<b>: Reverse Repo !</b>	<b>6,980</b>	<b>—</b>	<b>5.00</b>	<b>—</b>	<b>—</b>	<b>—</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 ₹ 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.