

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jul. 30, 2010			For the Week Ended Aug. 6, 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	145	5.7383	8.3401	856	6.1235	8.3290
2011-12	120	5.8312	6.0980	450	6.2231	6.3533
2012-13	1,090	6.4489	6.7777	6,001	6.7414	7.1428
2013-14	305	6.8487	7.1141	4,365	6.9178	7.3710
2014-15	430	7.0548	7.2681	645	7.3982	7.9521
2015-16	4,012	7.0423	7.5731	7,460	7.4977	7.7438
2016-19	3,299	7.5622	7.9530	3,647	7.7018	7.9448
2019-20	52	7.6492	7.8709	146	5.9378	8.0406
Beyond 2020	36,580	6.7146	8.3309	30,212	7.7602	8.3894
2. State Government Securities	625	8.0476	8.2300	734	7.7905	8.4200
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,751	5.1365	6.0011	656	5.0000	5.8494
(b) 15 - 91 Days	1,091	5.4000	5.7800	3,393	5.2003	5.9841
(c) 92 - 182 Days	1,264	5.6419	6.0000	972	5.7500	6.1599
(d) 183 - 364 Days	1,269	5.8500	6.2872	914	6.0999	6.2999
<b>II. RBI* : Sales</b>	<b>806</b>			<b>267</b>		
<b>: Purchases</b>	<b>810</b>			<b>268+</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	65,482	3.75 (1)	5.75 (3)	66,371	2.00 (1)	5.75 (17)
2. State Govt. Securities	449	4.20 (1)	5.55 (3)	226	4.60 (1)	5.35 (3)
3. 91 Day Treasury Bills	3,729	4.50 (1)	5.55 (3)	3,383	4.60 (1)	5.75 (3)
4. 182 Day Treasury Bills	1,939	4.50 (1)	5.60 (3)	733	4.60 (1)	5.75 (3)
5. 364 Day Treasury Bills	9,477	4.20 (1)	5.55 (3)	16,378	4.50 (1)	5.75 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>88,120</b>	<b>5.50</b>	<b>5.75</b>	<b>18,935</b>	<b>5.75</b>	<b>5.75</b>
<b>: Reverse Repo †</b>	<b>19,820</b>	<b>4.00</b>	<b>4.50</b>	<b>17,075</b>	<b>4.50</b>	<b>4.50</b>

<sup>@</sup> : 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.