

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Feb. 4, 2011			For the Week Ended Feb. 11, 2011		
	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	—	—	—	—	—	—
2011-12	111	7.3398	7.8000	—	—	—
2012-13	514	7.4538	7.6503	346	7.4721	7.9400
2013-14	245	7.6985	7.8259	260	7.7154	7.8096
2014-15	—	—	—	—	—	—
2015-16	3,498	8.0631	8.1774	4,607	8.0651	8.2154
2016-19	3,342	8.1077	8.2413	3,117	8.1279	8.2400
2019-20	17	8.1834	8.2615	29	7.9587	8.2714
Beyond 2020	24,675	8.0879	8.5608	20,144	8.0228	8.5847
2. State Government Securities	1,484	7.7675	8.5371	425	7.7032	8.4906
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	312	6.5000	6.7488	350	6.5000	6.8463
(b) 15 - 91 Days	3,742	6.4690	7.1858	2,717	6.4848	7.1860
(c) 92 - 182 Days	868	7.0500	7.4678	479	7.3000	7.4801
(d) 183 - 364 Days	30	7.4300	7.5000	257	7.4301	7.6636
<b>II. RBI* : Sales</b>	<b>600</b>			<b>1</b>		
<b>: Purchases</b>	<b>599</b>			<b>— +</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	45,814	3.00 (1)	8.40 (30)	65,618	2.75 (1)	8.00 (15)
2. State Govt. Securities	—	—	—	70	5.90 (1)	6.48 (3)
3. 91 Day Treasury Bills	9,692	6.40 (1)	6.70 (3)	12,304	6.15 (1)	6.55 (3)
4. 182 Day Treasury Bills	2,495	6.40 (1)	6.70 (3)	3,776	6.25 (1)	6.60 (3)
5. 364 Day Treasury Bills	3,230	6.30 (1)	6.70 (3)	4,424	6.00 (1)	6.50 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>3,65,125</b>	<b>—</b>	<b>6.50</b>	<b>3,83,375</b>	<b>—</b>	<b>6.50</b>
<b>: Reverse Repo !</b>	<b>5,150</b>	<b>—</b>	<b>5.50</b>	<b>5,400</b>	<b>—</b>	<b>5.50</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 ₹ 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.