

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Mar. 4, 2011			For the Week Ended Mar. 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	500	7.3187	7.4500	874	7.3589	7.4501
2012-13	190	7.4134	7.5714	372	7.4418	7.6469
2013-14	96	7.6367	7.7175	415	7.6292	8.0737
2014-15	11	8.0323	8.0351	57	8.0323	8.1500
2015-16	2,715	7.9366	8.0694	3,279	7.7842	7.9995
2016-19	2,501	7.9696	8.4925	3,092	7.9578	8.4562
2019-20	20	8.1331	8.1408	283	7.7716	8.1890
Beyond 2020	31,948	7.9218	8.5776	37,795	7.8987	8.4793
2. State Government Securities	862	8.3900	8.5216	1,106	7.3620	8.5071
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	721	6.5312	6.7496	1,099	6.5000	7.5500
(b) 15 - 91 Days	2,247	6.3418	7.1443	3,444	6.1016	7.1500
(c) 92 - 182 Days	516	7.2000	7.5110	1,002	7.1199	7.5110
(d) 183 - 364 Days	1,302	7.5000	7.6975	618	7.4701	7.5824
<b>II. RBI* : Sales</b>	<b>256</b>			—		
<b>: Purchases</b>	<b>260</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	62,991	2.00 (1)	8.40 (22)	1,16,229	3.75 (1)	8.00 (17)
2. State Govt. Securities	163	6.48 (1)	6.51 (3)	192	5.30 (1)	6.48 (3)
3. 91 Day Treasury Bills	7,907	6.35 (1)	6.55 (3)	12,339	6.30 (1)	6.55 (3)
4. 182 Day Treasury Bills	1,950	6.45 (1)	6.55 (3)	2,753	3.75 (1)	6.50 (3)
5. 364 Day Treasury Bills	3,114	5.00 (1)	7.05 (3)	3,284	4.75 (1)	6.55 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>2,69,580</b>	—	<b>6.50</b>	<b>2,83,850</b>	—	<b>6.50</b>
<b>: Reverse Repo †</b>	<b>3,430</b>	—	<b>5.50</b>	<b>9,390</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.