

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Nov. 5, 2010			For the Week Ended Nov. 12, 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	—	—	—	5	6.6192	6.6192
2011-12	105	6.9486	7.3300	80	6.5065	7.6500
2012-13	1,643	6.9281	7.2783	515	7.2160	7.2858
2013-14	515	7.1573	7.5505	792	7.3039	7.4278
2014-15	105	7.4370	7.5687	31	7.4816	8.1200
2015-16	3,725	7.6983	7.8853	4,212	7.7108	7.8800
2016-19	12,316	7.7250	8.0692	7,589	7.7850	7.9901
2019-20	—	—	—	61	7.9474	8.2321
Beyond 2020	30,826	7.9229	8.5671	22,274	7.9365	8.4650
2. State Government Securities	473	7.7891	8.5281	1,009	7.7600	8.5310
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	765	5.5971	6.6987	411	6.2500	8.4660
(b) 15 - 91 Days	2,569	6.3504	6.8501	1,701	6.0000	6.8121
(c) 92 - 182 Days	242	6.8201	6.8701	1,329	6.7501	7.1662
(d) 183 - 364 Days	1,238	6.9500	7.1000	298	6.9499	7.1999
<b>II. RBI* : Sales</b>	<b>35</b>			<b>5</b>		
<b>: Purchases</b>	<b>39</b>			<b>8,357+</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	47,814	5.75 (1)	7.15 (6)	34,362	4.00 (1)	7.10 (15)
2. State Govt. Securities	108	6.25 (1)	6.75 (1)	153	6.26 (1)	6.65 (3)
3. 91 Day Treasury Bills	4,215	6.15 (1)	7.15 (4)	4,824	5.35 (1)	7.10 (3)
4. 182 Day Treasury Bills	4,764	6.05 (1)	7.15 (4)	3,857	6.30 (1)	6.90 (3)
5. 364 Day Treasury Bills	4,826	6.00 (1)	7.15 (4)	2,880	6.25 (1)	7.10 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>2,86,480</b>	<b>6.00</b>	<b>6.25</b>	<b>6,00,425</b>	<b>—</b>	<b>6.25</b>
<b>: Reverse Repo !</b>	<b>23,755</b>	<b>5.00</b>	<b>5.25</b>	<b>10,000</b>	<b>—</b>	<b>5.25</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 ₹ 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.