

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Aug. 6, 2010			For the Week Ended Aug. 13, 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	856	6.1235	8.3290	1,935	6.1421	8.3536
2011-12	450	6.2231	6.3533	410	6.2938	6.4338
2012-13	6,001	6.7414	7.1428	1,401	6.8587	7.0288
2013-14	4,365	6.9178	7.3710	1,070	7.1381	7.3968
2014-15	645	7.3982	7.9521	410	7.3494	7.6827
2015-16	7,460	7.4977	7.7438	7,696	7.5423	7.7445
2016-19	3,647	7.7018	7.9448	6,678	7.5533	8.4240
2019-20	146	5.9378	8.0406	94	5.9518	7.9492
Beyond 2020	30,212	7.7602	8.3894	54,533	7.7676	8.4629
2. State Government Securities	734	7.7905	8.4200	419	8.0853	8.4194
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	656	5.0000	5.8494	426	5.2599	5.8000
(b) 15 - 91 Days	3,393	5.2003	5.9841	3,508	5.0199	6.1495
(c) 92 - 182 Days	972	5.7500	6.1599	769	5.8000	6.3000
(d) 183 - 364 Days	914	6.0999	6.2999	1,060	6.2000	6.3501
<b>II. RBI* : Sales</b>	<b>267</b>			<b>86</b>		
<b>: Purchases</b>	<b>268</b>			<b>85+</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	66,371	2.00 (1)	5.75 (17)	72,235	3.50 (1)	5.80 (3)
2. State Govt. Securities	226	4.60 (1)	5.35 (3)	153	4.95 (1)	5.70 (1)
3. 91 Day Treasury Bills	3,383	4.60 (1)	5.75 (3)	4,437	4.70 (1)	5.80 (3)
4. 182 Day Treasury Bills	733	4.60 (1)	5.75 (3)	1,662	4.60 (1)	5.80 (3)
5. 364 Day Treasury Bills	16,378	4.50 (1)	5.75 (3)	11,264	4.60 (1)	5.80 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>18,935</b>	<b>—</b>	<b>5.75</b>	<b>48,020</b>	<b>—</b>	<b>5.75</b>
<b>: Reverse Repo †</b>	<b>17,075</b>	<b>—</b>	<b>4.50</b>	<b>7,050</b>	<b>—</b>	<b>4.50</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 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.