

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended May 7, 2010			For the Week Ended May 14, 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	549	3.5812	4.9392	2,356	3.8729	5.2364
2011-12	1,661	4.9883	5.4800	507	5.0407	5.4154
2012-13	3,773	5.7832	6.1998	950	5.7986	6.1265
2013-14	3,340	6.4854	6.9223	1,970	6.4763	6.8800
2014-15	2,101	6.9220	7.2500	1,802	6.6768	7.0572
2015-16	6,482	7.2617	7.5705	6,149	7.2270	7.9522
2016-19	20,507	7.3903	8.3194	17,176	7.3663	7.9119
2019-20	3,169	7.8947	8.0928	2,438	7.8370	8.0315
Beyond 2020	34,175	5.5724	8.5013	65,264	5.5638	8.3273
2. State Government Securities	1,630	5.0000	8.4730	1,368	6.4434	8.3991
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,143	3.6000	3.9000	760	3.5509	3.8512
(b) 15 - 91 Days	4,922	3.6000	4.2743	10,636	3.7000	4.1743
(c) 92 - 182 Days	1,227	4.0998	4.4700	674	4.0000	4.5533
(d) 183 - 364 Days	2,143	4.6500	4.9550	2,596	4.4901	4.8000
<b>II. RBI* : Sales</b>	<b>171</b>			<b>599</b>		
<b>: Purchases</b>	<b>170</b>			<b>602+</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	97,801	0.50 (1)	7.00 (44)	78,086	2.00 (1)	3.90 (7)
2. State Govt. Securities	454	3.00 (1)	3.60 (3)	298	3.50 (1)	3.85 (3)
3. 91 Day Treasury Bills	44,298	3.35 (1)	3.75 (3)	2,738	3.65 (1)	4.00 (3)
4. 182 Day Treasury Bills	4,575	3.40 (1)	3.75 (3)	1,970	3.65 (1)	3.80 (3)
5. 364 Day Treasury Bills	12,589	3.35 (1)	3.80 (3)	8,655	3.60 (1)	3.85 (3)
<b>IV. RBI: Repo ☒ ^</b>	—	—	—	—	—	—
<b>: Reverse Repo !</b>	<b>2,77,455</b>	—	<b>3.75</b>	<b>1,43,745</b>	—	<b>3.75</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.