

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 8, 2010			For the Week Ended Oct. 15, 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	35	6.3588	6.3588	—	—	—
2011-12	745	6.4095	7.2200	75	7.3000	7.3000
2012-13	795	6.9178	7.2916	666	6.4952	7.1000
2013-14	250	7.1889	7.2663	690	7.2070	7.4800
2014-15	160	7.5085	7.5370	480	7.5345	7.8200
2015-16	5,490	7.7107	7.8300	2,186	7.7364	7.8300
2016-19	2,818	7.8250	8.3854	4,200	7.2845	8.4670
2019-20	191	5.9908	8.1415	86	7.8448	8.1667
Beyond 2020	45,803	7.5468	8.3760	36,405	7.9379	8.4225
2. State Government Securities	685	6.7948	8.3595	275	7.9978	8.3780
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	85	5.9704	6.0504	15	6.0518	6.2905
(b) 15 - 91 Days	3,810	6.0097	6.3977	2,512	6.0106	6.5634
(c) 92 - 182 Days	114	6.3400	6.4499	87	6.7797	6.8011
(d) 183 - 364 Days	1,405	6.3900	6.8335	86	6.5200	6.6000
<b>II. RBI* : Sales</b>	—			<b>63</b>		
<b>: Purchases</b>	—			<b>73+</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	72,268	4.00 (1)	6.10 (3)	51,712	3.00 (1)	6.25 (6)
2. State Govt. Securities	329	5.35 (1)	6.00 (3)	219	6.00 (1)	6.00 (5)
3. 91 Day Treasury Bills	4,992	5.25 (1)	6.20 (3)	5,571	6.00 (1)	6.15 (3)
4. 182 Day Treasury Bills	5,745	5.30 (1)	6.05 (3)	5,594	5.90 (1)	6.10 (3)
5. 364 Day Treasury Bills	5,690	5.30 (1)	6.10 (3)	2,075	6.00 (1)	6.15 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>58,235</b>	<b>—</b>	<b>6.00</b>	<b>3,77,910</b>	<b>—</b>	<b>6.00</b>
<b>: Reverse Repo !</b>	<b>1,130</b>	<b>—</b>	<b>5.00</b>	<b>65</b>	<b>—</b>	<b>5.00</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 (% 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.