

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Sep. 10, 2010			For the Week Ended Sep. 17, 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	—	—	—	—	—	—
2011-12	25	6.5000	6.5000	70	6.2558	6.3826
2012-13	725	6.7230	7.2500	1,261	6.8012	7.3911
2013-14	300	7.1183	7.2124	400	7.1625	7.6906
2014-15	10	7.4600	7.4888	655	7.4610	8.0501
2015-16	3,655	7.6749	7.7504	6,473	7.6655	7.9302
2016-19	1,852	7.8637	8.0778	1,132	7.8593	8.0503
2019-20	17,311	7.9177	8.0130	355	7.8776	8.0532
Beyond 2020	15,844	8.0088	8.3996	49,765	7.8765	8.4009
2. State Government Securities	622	5.4924	8.4100	495	7.1100	8.3739
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	235	4.7500	5.0026	6	4.6486	4.6486
(b) 15 - 91 Days	2,768	4.6991	6.2644	2,274	5.3998	6.1495
(c) 92 - 182 Days	80	6.1000	6.1500	698	6.1101	6.4159
(d) 183 - 364 Days	948	6.2000	6.4389	435	6.2000	6.4599
<b>II. RBI* : Sales</b>	<b>99</b>			—		
: Purchases	<b>95</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	79,823	2.00 (1)	5.50 (5)	74,346	3.50 (1)	6.10 (5)
2. State Govt. Securities	205	4.40 (1)	4.40 (2)	489	5.55 (1)	5.90 (3)
3. 91 Day Treasury Bills	11,023	4.35 (1)	5.50 (4)	6,470	5.55 (1)	6.10 (3)
4. 182 Day Treasury Bills	4,800	4.40 (1)	5.60 (4)	1,672	5.75 (1)	6.00 (3)
5. 364 Day Treasury Bills	7,318	4.30 (1)	5.50 (4)	1,355	5.55 (1)	6.20 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>18,270</b>	—	<b>5.75</b>	<b>1,46,850</b>	<b>5.75</b>	<b>6.00</b>
: Reverse Repo !	<b>45,910</b>	—	<b>4.50</b>	<b>75</b>	<b>4.50</b>	<b>5.00</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.