

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Dec. 17, 2010			For the Week Ended Dec. 24, 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	7.3258	7.3258	—	—	—
2011-12	563	7.2797	7.9500	591	7.2402	7.5200
2012-13	278	7.3142	7.5068	618	7.3120	7.5039
2013-14	—	—	—	12	7.3671	7.3671
2014-15	—	—	—	100	7.7296	7.7391
2015-16	1,520	7.9443	8.0396	2,831	7.7654	7.9800
2016-19	8,357	7.8300	8.4884	8,510	7.7980	8.4619
2019-20	386	5.9160	8.1722	596	8.1062	8.3829
Beyond 2020	14,739	8.0651	8.5429	34,519	8.0651	8.4993
2. State Government Securities	360	7.7861	8.4917	692	7.5357	8.3993
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	30	7.0000	7.0000	314	6.2000	7.5004
(b) 15 - 91 Days	2,106	6.9564	7.1443	1,421	6.8804	7.1858
(c) 92 - 182 Days	292	7.0498	7.2955	958	7.0793	7.3384
(d) 183 - 364 Days	327	7.2816	7.3393	399	7.3000	7.3499
<b>II. RBI* : Sales</b>	—			<b>100</b>		
<b>: Purchases</b>	<b>21,826</b>			<b>8,158 +</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	43,951	4.50 (1)	7.00 (15)	51,491	6.20 (1)	7.35 (14)
2. State Govt. Securities	118	6.25 (1)	6.25 (1)	110	6.25 (1)	6.30 (1)
3. 91 Day Treasury Bills	7,282	6.20 (1)	6.40 (4)	12,281	6.25 (1)	6.40 (3)
4. 182 Day Treasury Bills	2,165	6.10 (1)	6.45 (4)	2,179	6.35 (1)	6.40 (3)
5. 364 Day Treasury Bills	2,199	6.10 (1)	6.40 (4)	2,490	6.30 (1)	6.45 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>4,55,780</b>	—	<b>6.25</b>	<b>7,95,630</b>	—	<b>6.25</b>
<b>: Reverse Repo !</b>	<b>6,565</b>	—	<b>5.25</b>	<b>6,240</b>	—	<b>5.25</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.