

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jun. 4, 2010			For the Week Ended Jun. 11, 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	243	5.2242	5.5505	325	5.1262	5.7409
2011-12	705	5.2000	5.2842	100	5.5149	5.5221
2012-13	1,900	5.7882	6.9836	1,017	5.8969	6.1433
2013-14	2,529	6.4413	7.4215	929	6.5603	6.7445
2014-15	470	6.7300	6.9806	435	6.8730	7.2301
2015-16	2,688	7.1883	7.4351	750	7.3528	7.4065
2016-19	2,724	7.4285	7.6532	2,883	7.3333	7.8046
2019-20	408	4.7246	7.8377	197	7.7043	7.8803
Beyond 2020	79,446	5.6635	8.2587	69,951	5.6604	8.2993
2. State Government Securities	738	5.4937	8.3530	733	5.9594	8.4002
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	4,625	4.8023	5.6500	179	5.1698	5.7500
(b) 15 - 91 Days	6,496	4.7063	5.5000	1,319	5.0000	5.4000
(c) 92 - 182 Days	1,880	4.7800	5.1724	329	5.1500	5.2500
(d) 183 - 364 Days	628	5.0000	5.2098	1,148	5.1000	5.3000
<b>II. RBI* : Sales</b>	<b>25</b>			<b>101</b>		
<b>: Purchases</b>	<b>20</b>			<b>103+</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	54,912	2.75 (1)	5.40 (4)	45,647	3.00 (1)	5.45 (31)
2. State Govt. Securities	87	4.10 (1)	5.15 (3)	5	5.25 (1)	5.25 (1)
3. 91 Day Treasury Bills	7,210	4.65 (1)	5.45 (3)	5,771	5.00 (1)	5.35 (3)
4. 182 Day Treasury Bills	543	5.30 (1)	5.35 (3)	663	5.35 (1)	5.35 (3)
5. 364 Day Treasury Bills	4,061	5.00 (1)	5.30 (3)	2,713	5.10 (1)	5.35 (3)
<b>IV. RBI : Repo ✕ ^</b>	<b>59,000</b>	<b>—</b>	<b>5.25</b>	<b>3,01,555</b>	<b>—</b>	<b>5.25</b>
<b>: Reverse Repo !</b>	<b>11,970</b>	<b>—</b>	<b>3.75</b>	<b>1,885</b>	<b>—</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 (% 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.