

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

(Amount in ₹ crore)

<i>Item</i>	For the Week Ended Oct. 15, 2010			For the Week Ended Oct. 22, 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	75	7.3000	7.3000	5	7.3836	7.3836
2012-13	666	6.4952	7.1000	708	6.5645	7.1870
2013-14	690	7.2070	7.4800	697	7.2455	7.5064
2014-15	480	7.5345	7.8200	700	7.5352	7.6400
2015-16	2,186	7.7364	7.8300	5,002	7.7653	7.8841
2016-19	4,200	7.2845	8.4670	6,464	7.8946	8.3818
2019-20	86	7.8448	8.1667	219	5.9945	8.1807
Beyond 2020	36,405	7.9379	8.4225	34,186	8.0309	8.7995
2. State Government Securities	275	7.9978	8.3780	377	7.7306	8.4993
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	15	6.0518	6.2905	125	5.9500	6.5000
(b) 15 - 91 Days	2,512	6.0106	6.5634	3,027	5.9500	7.0005
(c) 92 - 182 Days	87	6.7797	6.8011	293	6.5500	6.8000
(d) 183 - 364 Days	86	6.5200	6.6000	1,063	6.5200	7.0858
<b>II. RBI* : Sales</b>	<b>63</b>			<b>384</b>		
<b>: Purchases</b>	<b>73</b>			<b>383+</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	51,712	3.00 (1)	6.25 (6)	74,689	4.10 (1)	9.00 (14)
2. State Govt. Securities	219	6.00 (1)	6.00 (5)	167	6.00 (1)	6.05 (1)
3. 91 Day Treasury Bills	5,571	6.00 (1)	6.15 (3)	8,800	5.30 (1)	6.20 (3)
4. 182 Day Treasury Bills	5,594	5.90 (1)	6.10 (3)	7,150	5.65 (1)	6.15 (3)
5. 364 Day Treasury Bills	2,075	6.00 (1)	6.15 (3)	8,808	4.10 (1)	6.15 (3)
<b>IV. RBI : Repo ☒ ^</b>	<b>3,77,910</b>	<b>—</b>	<b>6.00</b>	<b>3,42,380</b>	<b>—</b>	<b>6.00</b>
<b>: Reverse Repo !</b>	<b>65</b>	<b>—</b>	<b>5.00</b>	<b>25,150</b>	<b>—</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 (% 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.