

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jun. 18, 2010			For the Week Ended Jun. 25, 2010		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2010-11	1,390	5.1880	5.5927	130	5.2055	5.3326
2011-12	479	5.2780	5.8000	576	5.1204	5.8994
2012-13	2,154	5.2911	6.2500	2,308	6.1182	6.5500
2013-14	799	6.2402	7.1854	990	6.6746	7.0145
2014-15	709	6.1466	9.6488	30	7.0161	7.0700
2015-16	4,613	6.4876	7.9035	1,238	7.1500	7.5310
2016-19	2,979	6.0515	7.7300	1,102	7.3503	7.6834
2019-20	531	4.7146	7.8735	279	7.7700	7.8922
Beyond 2020	55,261	6.7982	9.3753	53,144	5.8474	8.2404
2. State Government Securities	1,328	5.7089	8.3160	1,884	6.7385	8.1862
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	835	5.2027	5.6500	547	5.3000	5.4900
(b) 15 - 91 Days	3,169	5.1000	5.5000	2,405	5.1300	5.3500
(c) 92 - 182 Days	1,641	5.1501	5.2500	14	5.3000	5.4000
(d) 183 - 364 Days	1,628	5.1800	5.5785	1,080	5.3000	5.4500
II. RBI* : Sales	—			—		
: Purchases	—			— +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	56,786	2.00 (1)	5.50 (15)	32,792	2.25 (1)	5.50 (7)
2. State Govt. Securities	177	4.25 (1)	5.20 (3)	91	5.25 (1)	5.25 (1)
3. 91 Day Treasury Bills	7,068	4.70 (1)	5.50 (3)	3,248	5.20 (1)	5.40 (3)
4. 182 Day Treasury Bills	3,190	5.00 (1)	5.35 (3)	2,850	5.30 (1)	5.40 (3)
5. 364 Day Treasury Bills	4,129	4.65 (1)	5.35 (3)	3,420	5.25 (1)	5.40 (3)
IV. RBI : Repo ✕ ^	1,75,110	—	5.25	3,44,765	—	5.25
: Reverse Repo !	2,205	—	3.75	1,905	—	3.75

@ : 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 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.