

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Mar. 26, 2010			For the Week Ended Apr. 2, 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	—	—	330	3.9094	5.1235
2011-12	510	5.2318	6.4000	460	5.1716	5.6121
2012-13	1,005	6.0961	6.1904	976	5.9776	6.1807
2013-14	350	6.7220	7.0798	1,492	6.5891	6.7239
2014-15	205	7.1618	7.5608	258	7.1286	7.4805
2015-16	348	7.3902	7.6021	217	7.3695	7.6633
2016-19	8,113	7.3798	7.9654	6,989	7.3463	7.8854
2019-20	11,005	7.8067	8.0306	8,256	4.6656	7.8950
Beyond 2020	820	8.0125	8.5145	1,468	7.8033	8.4168
2. State Government Securities	1,494	6.5526	8.5255	1,491	5.4658	8.4930
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	672	2.5016	3.9506	1,273	3.7500	4.1099
(b) 15 - 91 Days	5,841	3.6928	4.4202	4,814	3.8000	4.3792
(c) 92 - 182 Days	895	4.3500	4.6200	200	4.3500	4.4000
(d) 183 - 364 Days	514	4.8000	5.1445	832	4.8800	5.0050
II. RBI* : Sales	3			846		
: Purchases	—			843 +		
III. Repo Transactions ✖ (Other than with RBI)						
	Amount	Rates (%PA)	Rates (%PA)	Amount	Rates (%PA)	Rates (%PA)
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	65,360	1.50 (1)	5.00 (364)	31,035	2.25 (1)	5.70 (6)
2. State Govt. Securities	202	3.20 (1)	3.65 (3)	71	3.60 (1)	4.35 (1)
3. 91 Day Treasury Bills	24,658	1.00 (1)	4.25 (3)	13,424	3.30 (1)	5.50 (5)
4. 182 Day Treasury Bills	1,696	2.75 (1)	4.25 (3)	2,045	4.40 (1)	5.20 (5)
5. 364 Day Treasury Bills	8,711	2.65 (1)	4.10 (3)	4,268	3.25 (1)	5.10 (5)
IV. RBI: Repo ✖ ^	—	—	—	9,540	—	5.00
: Reverse Repo †	99,740	—	3.50	12,080	—	3.50

[@] : 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.