

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended May 28, 2010			For the Week Ended Jun. 4, 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	190	4.2246	5.0000	243	5.2242	5.5505
2011-12	575	5.0735	6.2300	705	5.2000	5.2842
2012-13	1,929	5.8234	6.0670	1,900	5.7882	6.9836
2013-14	1,044	6.4744	6.8420	2,529	6.4413	7.4215
2014-15	1,192	6.8638	7.1218	470	6.7300	6.9806
2015-16	1,026	7.1799	7.3086	2,688	7.1883	7.4351
2016-19	6,854	7.3250	8.1161	2,724	7.4285	7.6532
2019-20	407	4.7239	7.7940	408	4.7246	7.8377
Beyond 2020	68,814	7.3188	8.1690	79,446	5.6635	8.2587
2. State Government Securities	1,291	6.9500	8.1800	738	5.4937	8.3530
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,102	3.5500	5.1000	4,625	4.8023	5.6500
(b) 15 - 91 Days	5,121	4.0999	5.2500	6,496	4.7063	5.5000
(c) 92 - 182 Days	1,345	4.4196	5.0501	1,880	4.7800	5.1724
(d) 183 - 364 Days	373	4.8501	5.1500	628	5.0000	5.2098
II. RBI* : Sales	84			25		
: Purchases	86			20+		
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	62,377	2.50 (1)	5.15 (3)	54,912	2.75 (1)	5.40 (4)
2. State Govt. Securities	148	3.80 (1)	3.96 (2)	87	4.10 (1)	5.15 (3)
3. 91 Day Treasury Bills	6,507	3.25 (1)	5.10 (3)	7,210	4.65 (1)	5.45 (3)
4. 182 Day Treasury Bills	1,515	3.95 (1)	5.00 (1)	543	5.30 (1)	5.35 (3)
5. 364 Day Treasury Bills	10,850	3.86 (1)	4.85 (3)	4,061	5.00 (1)	5.30 (3)
IV. RBI : Repo ✖ ^	—	—	—	59,000	—	5.25
: Reverse Repo †	25,330	—	3.75	11,970	—	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.