

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jul. 9, 2010			For the Week Ended Jul. 16, 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	349	5.5500	8.3207	978	5.5954	8.3268
2011-12	983	5.3714	5.7711	85	5.4267	5.8452
2012-13	761	6.1775	6.3627	2,220	6.3213	6.4491
2013-14	655	6.7377	6.9300	785	6.7909	6.8275
2014-15	65	7.0900	7.1083	203	6.7707	7.3182
2015-16	3,571	7.2368	7.4250	6,409	7.3289	7.4515
2016-19	3,423	7.4483	7.6149	1,637	7.5469	7.7446
2019-20	594	5.9171	7.8653	32	7.7505	7.8594
Beyond 2020	30,377	6.4624	8.3226	37,315	7.6004	8.3273
2. State Government Securities	486	7.9981	8.2599	468	7.0997	8.1674
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	350	5.2500	5.6045	1,114	5.3000	5.7524
(b) 15 - 91 Days	2,601	4.9999	5.5505	2,695	5.2500	5.5000
(c) 92 - 182 Days	1,034	5.2500	5.6900	590	5.2302	5.6299
(d) 183 - 364 Days	892	5.3500	5.7000	1,275	5.5700	5.6999
II. RBI* : Sales	602			78		
: Purchases	597			75 +		
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	53,506	3.50 (1)	6.25 (3)	78,954	3.50 (1)	7.25 (90)
2. State Govt. Securities	250	5.55 (1)	5.55 (3)	521	5.15 (1)	5.55 (3)
3. 91 Day Treasury Bills	3,055	5.40 (1)	6.10 (3)	4,912	5.10 (1)	5.60 (3)
4. 182 Day Treasury Bills	2,631	5.55 (1)	5.90 (3)	1,566	5.50 (1)	5.60 (3)
5. 364 Day Treasury Bills	1,724	5.45 (1)	6.00 (1)	2,917	5.10 (1)	5.60 (3)
IV. RBI : Repo ✕ ^	2,60,730	—	5.50	2,70,505	—	5.50
: Reverse Repo !	590	—	4.00	1,485	—	4.00

[@] : 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.