

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jun. 11, 2010			For the Week Ended Jun. 18, 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	325	5.1262	5.7409	1,390	5.1880	5.5927
2011-12	100	5.5149	5.5221	479	5.2780	5.8000
2012-13	1,017	5.8969	6.1433	2,154	5.2911	6.2500
2013-14	929	6.5603	6.7445	799	6.2402	7.1854
2014-15	435	6.8730	7.2301	709	6.1466	9.6488
2015-16	750	7.3528	7.4065	4,613	6.4876	7.9035
2016-19	2,883	7.3333	7.8046	2,979	6.0515	7.7300
2019-20	197	7.7043	7.8803	531	4.7146	7.8735
Beyond 2020	69,951	5.6604	8.2993	55,261	6.7982	9.3753
2. State Government Securities	733	5.9594	8.4002	1,328	5.7089	8.3160
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	179	5.1698	5.7500	835	5.2027	5.6500
(b) 15 - 91 Days	1,319	5.0000	5.4000	3,169	5.1000	5.5000
(c) 92 - 182 Days	329	5.1500	5.2500	1,641	5.1501	5.2500
(d) 183 - 364 Days	1,148	5.1000	5.3000	1,628	5.1800	5.5785
II. RBI* : Sales	101			—		
: Purchases	103			— +		
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	45,647	3.00 (1)	5.45 (31)	56,786	2.00 (1)	5.50 (15)
2. State Govt. Securities	5	5.25 (1)	5.25 (1)	177	4.25 (1)	5.20 (3)
3. 91 Day Treasury Bills	5,771	5.00 (1)	5.35 (3)	7,068	4.70 (1)	5.50 (3)
4. 182 Day Treasury Bills	663	5.35 (1)	5.35 (3)	3,190	5.00 (1)	5.35 (3)
5. 364 Day Treasury Bills	2,713	5.10 (1)	5.35 (3)	4,129	4.65 (1)	5.35 (3)
IV. RBI : Repo ☒ ^	3,01,555	—	5.25	1,75,110	—	5.25
: Reverse Repo !	1,885	—	3.75	2,205	—	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.