

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Apr. 16, 2010			For the Week Ended Apr. 23, 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	2.805	3.5967	5.2281	2.835	3.6575	5.1742
2011-12	1.030	5.0974	5.4076	1.240	5.2083	5.8000
2012-13	2.798	5.9737	6.4407	5.074	5.9651	6.4224
2013-14	289	6.7013	6.7958	1.613	6.6500	7.0232
2014-15	1,195	7.1381	7.2537	1.185	7.1875	7.2939
2015-16	2.462	7.5216	7.7231	9.292	7.5149	7.7089
2016-19	11.707	7.5218	8.3482	10.295	7.6015	8.3614
2019-20	17.955	7.7810	8.1281	13.547	4.6592	8.0945
Beyond 2020	2.277	5.5504	8.6327	19.745	5.5539	8.6296
2. State Government Securities	1,521	6.3019	8.5785	2.178	5.5500	8.5690
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,359	3.1036	4.2516	1,556	3.6212	3.9011
(b) 15 - 91 Days	7,774	3.2500	4.2600	6,161	3.6994	4.1900
(c) 92 - 182 Days	1,148	3.9500	4.6500	1,274	4.1001	4.6500
(d) 183 - 364 Days	1,074	4.6023	5.1000	1,592	4.7999	5.1001
II. RBI* : Sales	130			344		
: Purchases	140			340+		
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	65,529	2.00 (1)	7.00 (75)	94,072	0.50 (1)	6.75 (90)
2. State Govt. Securities	440	2.90 (1)	3.30 (2)	442	1.95 (1)	3.45 (3)
3. 91 Day Treasury Bills	13,134	2.50 (1)	3.50 (3)	13,981	2.40 (1)	3.80 (3)
4. 182 Day Treasury Bills	4,978	3.25 (1)	3.40 (3)	6,646	2.40 (1)	3.70 (3)
5. 364 Day Treasury Bills	6,961	3.10 (1)	3.55 (2)	7,871	1.90 (1)	3.70 (3)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	2,08,515	—	3.50	2,43,690	3.50	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.