

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jul. 16, 2010			For the Week Ended Jul. 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	978	5.5954	8.3268	1,377	5.7000	8.3357
2011-12	85	5.4267	5.8452	426	5.7326	5.8786
2012-13	2,220	6.3213	6.4491	486	6.3516	6.4884
2013-14	785	6.7909	6.8275	340	6.8287	7.0200
2014-15	203	6.7707	7.3182	100	7.4009	7.4009
2015-16	6,409	7.3289	7.4515	4,452	7.3500	7.5066
2016-19	1,637	7.5469	7.7446	4,401	7.5862	7.8402
2019-20	32	7.7505	7.8594	139	7.7797	7.8686
Beyond 2020	37,315	7.6004	8.3273	32,393	7.4676	8.3624
2. State Government Securities	468	7.0997	8.1674	710	7.0606	8.2511
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,114	5.3000	5.7524	2,225	4.4400	5.8500
(b) 15 - 91 Days	2,695	5.2500	5.5000	1,876	5.2497	5.7001
(c) 92 - 182 Days	590	5.2302	5.6299	1,545	5.5000	5.8699
(d) 183 - 364 Days	1,275	5.5700	5.6999	985	5.6500	5.9001
II. RBI* : Sales	78			1		
: Purchases	75			— +		
III. Repo Transactions ☒ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	78,954	3.50 (1)	7.25 (90)	47,656	3.50 (1)	7.50 (90)
2. State Govt. Securities	521	5.15 (1)	5.55 (3)	578	5.45 (1)	5.55 (3)
3. 91 Day Treasury Bills	4,912	5.10 (1)	5.60 (3)	2,488	5.55 (1)	5.65 (3)
4. 182 Day Treasury Bills	1,566	5.50 (1)	5.60 (3)	725	5.55 (1)	5.55 (3)
5. 364 Day Treasury Bills	2,917	5.10 (1)	5.60 (3)	5,929	5.50 (1)	5.55 (3)
IV. RBI : Repo ☒ ^	2,70,505	—	5.50	3,21,800	—	5.50
: Reverse Repo !	1,485	—	4.00	595	—	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.