

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended May 21, 2010			For the Week Ended May 28, 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	2,384	3.6572	5.6324	190	4.2246	5.0000
2011-12	1,011	5.0304	6.1200	575	5.0735	6.2300
2012-13	4,216	5.7676	6.3691	1,929	5.8234	6.0670
2013-14	1,877	6.4107	6.8564	1,044	6.4744	6.8420
2014-15	1,576	6.8650	7.0835	1,192	6.8638	7.1218
2015-16	3,030	7.1803	7.3780	1,026	7.1799	7.3086
2016-19	10,609	7.3471	7.8201	6,854	7.3250	8.1161
2019-20	1,488	7.7005	7.8945	407	4.7239	7.7940
Beyond 2020	72,711	7.3839	8.2805	68,814	7.3188	8.1690
2. State Government Securities	1,519	5.9561	8.2902	1,291	6.9500	8.1800
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	684	3.5500	4.1500	1,102	3.5500	5.1000
(b) 15 - 91 Days	6,523	3.6498	4.3001	5,121	4.0999	5.2500
(c) 92 - 182 Days	1,008	4.1100	4.6501	1,345	4.4196	5.0501
(d) 183 - 364 Days	735	4.6201	4.9343	373	4.8501	5.1500
II. RBI* : Sales	148			84		
: Purchases	145			86+		
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	94,995	1.00 (1)	3.80 (3)	62,377	2.50 (1)	5.15 (3)
2. State Govt. Securities	208	3.40 (1)	3.65 (3)	148	3.80 (1)	3.96 (2)
3. 91 Day Treasury Bills	4,866	2.50 (1)	3.80 (3)	6,507	3.25 (1)	5.10 (3)
4. 182 Day Treasury Bills	4,840	1.25 (1)	3.75 (3)	1,515	3.95 (1)	5.00 (1)
5. 364 Day Treasury Bills	9,225	3.35 (1)	3.85 (3)	10,850	3.86 (1)	4.85 (3)
IV. RBI : Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	2,13,895	—	3.75	25,330	—	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.