

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jun. 25, 2010			For the Week Ended Jul. 2, 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	130	5.2055	5.3326	745	5.2163	5.6885
2011-12	576	5.1204	5.8994	2,471	5.2032	5.4643
2012-13	2,308	6.1182	6.5500	1,691	6.1167	6.3500
2013-14	990	6.6746	7.0145	1,877	6.5617	7.0157
2014-15	30	7.0161	7.0700	286	6.9632	7.2800
2015-16	1,238	7.1500	7.5310	9,363	7.2054	7.4496
2016-19	1,102	7.3503	7.6834	1,574	7.1049	7.7645
2019-20	279	7.7700	7.8922	187	7.6928	7.9196
Beyond 2020	53,144	5.8474	8.2404	56,832	7.5094	8.2775
2. State Government Securities	1,884	6.7385	8.1862	1,443	6.7385	8.1478
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	547	5.3000	5.4900	2,342	5.0989	5.7505
(b) 15 - 91 Days	2,405	5.1300	5.3500	3,523	4.9500	5.6500
(c) 92 - 182 Days	14	5.3000	5.4000	1,385	5.2300	5.4000
(d) 183 - 364 Days	1,080	5.3000	5.4500	941	5.3499	5.6456
II. RBI* : Sales	—			457		
: Purchases	—			445 +		
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	32,792	2.25 (1)	5.50 (7)	40,555	2.25 (1)	6.50 (4)
2. State Govt. Securities	91	5.25 (1)	5.25 (1)	50	5.25 (1)	5.55 (2)
3. 91 Day Treasury Bills	3,248	5.20 (1)	5.40 (3)	3,727	4.01 (1)	6.50 (4)
4. 182 Day Treasury Bills	2,850	5.30 (1)	5.40 (3)	1,479	5.30 (1)	5.75 (3)
5. 364 Day Treasury Bills	3,420	5.25 (1)	5.40 (3)	2,620	4.05 (1)	5.70 (3)
IV. RBI : Repo ✕ ^	3,44,765	—	5.25	2,53,670	—	5.25
: Reverse Repo !	1,905	—	3.75	2,565	—	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 (% 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.