

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Dec. 18, 2009			For the Week Ended Dec. 25, 2009		
	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						
2009-10	2,885	3.3088	4.2336	1,270	3.5841	4.8897
2010-11	541	4.1886	5.7525	516	4.2056	6.9471
2011-12	2,257	5.1620	6.0536	1,683	5.6700	6.3120
2012-13	1,447	6.3867	6.7458	1,620	6.4665	6.7652
2013-14	275	7.0000	7.1500	95	6.8552	6.9103
2014-15	330	7.1064	7.4155	777	7.1796	7.5058
2015-18	4,515	7.2956	7.6850	9,680	7.3546	7.6682
2018-19	20	7.6384	7.6940	160	7.5009	7.9995
Beyond 2019	41,701	7.4444	8.3961	27,385	4.5298	8.4077
2. State Government Securities	1,873	8.0744	8.3375	1,468	7.3881	8.4400
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	70	3.2975	3.4000	90	3.5967	3.8000
(b) 15 - 91 Days	11,120	2.6493	3.4000	5,155	3.6000	4.0000
(c) 92 - 182 Days	128	3.5900	3.6800	301	4.0928	4.2600
(d) 183 - 364 Days	330	4.4001	4.6500	10	4.3499	4.6000
II. RBI* : Sales	—			—		
: Purchases	250			— +		
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	1,11,642	1.00 (1)	3.40 (7)	72,076	1.00 (1)	5.50 (89)
2. State Govt. Securities	444	2.90 (1)	3.50 (3)	1,130	3.00 (1)	3.50 (5)
3. 91 Day Treasury Bills	9,915	2.95 (1)	3.35 (3)	9,295	3.11 (1)	3.60 (5)
4. 182 Day Treasury Bills	1,983	2.99 (1)	3.25 (3)	931	3.20 (5)	3.45 (5)
5. 364 Day Treasury Bills	1,324	2.90 (1)	3.30 (3)	345	3.25 (1)	3.35 (5)
IV. RBI: Repo ✕ ^	—			—		
: Reverse Repo !	3,03,530	—	3.25	1,31,800	—	3.25

@ : 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.