

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Mar. 19, 2010			For the Week Ended Mar. 26, 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						
2009-10	—	—	—	—	—	—
2010-11	570	4.4473	5.1335	1	—	—
2011-12	790	5.1700	6.4000	510	5.2318	6.4000
2012-13	4,671	5.6593	6.2488	1,005	6.0961	6.1904
2013-14	710	6.6603	7.1766	350	6.7220	7.0798
2014-15	222	7.1877	7.6300	205	7.1618	7.5608
2015-18	12,523	7.3914	7.7888	8,442	7.3798	7.7465
2018-19	82	7.8500	8.0411	19	7.7660	7.9654
Beyond 2019	11,115	4.6488	8.4909	11,825	7.8067	8.5145
2. State Government Securities	1,509	8.1417	8.5380	1,494	6.5526	8.5255
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	440	4.2491	5.0019	672	2.5016	3.9506
(b) 15 - 91 Days	3,192	3.9999	4.4202	5,841	3.6928	4.4202
(c) 92 - 182 Days	225	4.4700	4.5601	895	4.3500	4.6200
(d) 183 - 364 Days	1,056	4.7000	5.1000	514	4.8000	5.1445
II. RBI* : Sales	63			3		
: Purchases	60			— +		
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	35,228	0.70 (1)	4.70 (3)	65,360	1.50 (1)	5.00 (364)
2. State Govt. Securities	60	2.95 (1)	3.40 (2)	202	3.20 (1)	3.65 (3)
3. 91 Day Treasury Bills	19,059	2.25 (1)	3.85 (3)	24,658	1.00 (1)	4.25 (3)
4. 182 Day Treasury Bills	3,721	3.20 (1)	3.80 (3)	1,696	2.75 (1)	4.25 (3)
5. 364 Day Treasury Bills	3,844	3.00 (1)	3.80 (2)	8,711	2.65 (1)	4.10 (3)
IV. RBI: Repo ✕ ^	400	—	4.75	—	—	—
: Reverse Repo !	41,305	—	3.25	99,740	—	3.50

@ : 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.