

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Aug. 21, 2009			For the Week Ended Aug. 28, 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	594	3.8997	4.1951	680	3.7844	4.1589
2010-11	1,239	4.4593	5.5003	915	4.5465	5.6326
2011-12	1,042	5.5950	5.7885	1,520	5.7235	6.3098
2012-13	360	6.2194	6.6500	140	6.2572	6.5277
2013-14	903	6.6394	6.8461	787	6.7652	6.9225
2014-15	4,745	6.7413	6.9996	7,568	6.8419	7.1698
2015-18	9,479	6.8640	7.4259	10,454	6.7884	7.6868
2018-19	191	7.1613	7.8970	470	7.2910	7.8985
Beyond 2019	9,678	6.7514	8.0845	27,677	6.9992	8.2532
2. State Government Securities	432	3.5736	7.9748	2,053	6.7708	8.2359
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	20	2.7497	3.1675	435	2.7195	3.3586
(b) 15 - 91 Days	3,398	2.9506	3.3570	1,954	2.8997	3.3978
(c) 92 - 182 Days	850	3.4000	3.9051	160	3.2700	3.7800
(d) 183 - 364 Days	260	3.9500	4.1600	948	3.8208	4.2979
II. RBI* : Sales	403			141		
: Purchases	6,042			3,122+		
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	1,06,345	0.50 (1)	5.00 (7)	1,35,311	0.25 (1)	5.00 (10)
2. State Govt. Securities	559	2.70 (1)	3.10 (3)	1,024	0.80 (1)	2.95 (3)
3. 91 Day Treasury Bills	902	2.90 (1)	3.10 (3)	1,614	1.15 (1)	3.00 (3)
4. 182 Day Treasury Bills	105	2.80 (3)	2.80 (3)	247	2.75 (1)	2.92 (1)
5. 364 Day Treasury Bills	6,982	2.90 (1)	3.08 (3)	8,593	0.35 (1)	2.95 (3)
IV. RBI: Repo ✕ ^	120	—	4.75	50	—	4.75
: Reverse Repo †	4,81,120	—	3.25	6,69,745	—	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.