

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Feb. 19, 2010			For the Week Ended Feb. 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	1,810	3.9020	5.0366	638	3.9961	5.0604
2011-12	936	5.1900	5.7214	333	5.2563	6.4500
2012-13	1,250	6.1153	6.4505	2,236	6.0929	6.4915
2013-14	935	6.7999	7.3800	551	6.8797	7.3059
2014-15	127	7.2777	7.5500	640	7.1964	7.6986
2015-18	8,122	7.3292	7.7400	8,835	7.3313	7.8500
2018-19	107	7.8370	8.1000	85	7.8074	7.9000
Beyond 2019	24,607	7.6420	8.4500	26,958	7.7505	8.4955
2. State Government Securities	1,490	5.3965	8.5799	1,937	4.0161	8.5543
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	350	2.9991	3.3000	1,850	3.2000	3.2500
(b) 15 - 91 Days	3,117	3.1696	4.0924	4,240	3.1500	4.1334
(c) 92 - 182 Days	485	3.6300	4.5533	48	4.2000	4.5000
(d) 183 - 364 Days	805	4.3000	4.8700	895	4.8400	4.9785
II. RBI* : Sales	46			189		
: Purchases	25			205+		
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	74,990	1.50 (1)	4.20 (4)	98,768	2.00 (1)	5.00 (364)
2. State Govt. Securities	852	2.90 (1)	3.25 (3)	796	2.50 (1)	3.25 (4)
3. 91 Day Treasury Bills	10,166	2.90 (1)	3.40 (3)	17,410	2.50 (1)	3.25 (4)
4. 182 Day Treasury Bills	984	3.10 (1)	3.15 (3)	3,035	1.50 (1)	3.15 (1)
5. 364 Day Treasury Bills	1,669	2.75 (1)	3.15 (3)	2,467	2.70 (1)	3.12 (4)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	3,32,450	—	3.25	3,21,540	—	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.