

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jul. 24, 2009			For the Week Ended Jul. 31, 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	820	3.5863	3.7703	1,355	3.5895	3.8214
2010-11	2,557	3.8114	5.3760	891	3.8364	4.9281
2011-12	440	4.5526	6.2003	400	4.9621	5.1974
2012-13	1,135	5.5969	6.3703	386	5.6931	6.1476
2013-14	795	6.2621	6.5925	925	6.3531	6.6154
2014-15	8,247	6.4318	6.7466	6,700	6.5473	6.9455
2015-18	5,000	6.5545	7.1192	6,695	6.5170	7.1625
2018-19	36	7.1032	7.1097	432	6.6826	7.1520
Beyond 2019	33,989	6.4490	7.9471	26,419	6.5596	7.9084
2. State Government Securities	1,043	4.5000	7.9005	1,771	5.5500	7.8166
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	848	2.8000	3.2400	253	2.8501	3.2000
(b) 15 - 91 Days	3,573	2.8000	3.2754	2,561	2.8506	3.2502
(c) 92 - 182 Days	882	3.1675	3.4686	496	3.2102	3.4000
(d) 183 - 364 Days	127	3.6000	3.7300	982	3.3501	3.7987
II. RBI* : Sales	311			354		
: Purchases	3,899			352+		
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	1,15,036	2.00 (1)	3.45 (4)	1,01,007	2.00 (1)	5.00 (7)
2. State Govt. Securities	364	2.80 (1)	3.10 (3)	325	2.15 (1)	3.10 (3)
3. 91 Day Treasury Bills	309	3.10 (1)	3.10 (3)	1,354	2.00 (1)	3.12 (3)
4. 182 Day Treasury Bills	463	2.95 (1)	3.10 (3)	293	2.15 (1)	3.10 (3)
5. 364 Day Treasury Bills	9,683	3.00 (1)	3.10 (3)	7,353	2.00 (1)	3.15 (3)
IV. RBI: Repo ✕ ^	300	—	4.75	120	—	4.75
: Reverse Repo !	6,40,465	—	3.25	6,09,295	—	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 (% 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.