

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Aug. 28, 2009			For the Week Ended Sep. 4, 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	680	3.7844	4.1589	1,084	3.7229	3.9635
2010-11	915	4.5465	5.6326	1,602	4.5442	5.7172
2011-12	1,520	5.7235	6.3098	1,530	5.8300	6.8800
2012-13	140	6.2572	6.5277	679	6.3000	6.5033
2013-14	787	6.7652	6.9225	924	6.8100	7.1595
2014-15	7,568	6.8419	7.1698	2,042	6.9479	7.2619
2015-18	10,454	6.7884	7.6868	19,415	7.1301	7.6036
2018-19	470	7.2910	7.8985	83	7.3909	7.5800
Beyond 2019	27,677	6.9992	8.2532	15,760	7.1514	8.3487
2. State Government Securities	2,053	6.7708	8.2359	220	7.1000	8.2986
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	435	2.7195	3.3586	384	2.8000	3.3586
(b) 15 - 91 Days	1,954	2.8997	3.3978	2,662	2.6493	3.4000
(c) 92 - 182 Days	160	3.2700	3.7800	425	3.4499	3.8001
(d) 183 - 364 Days	948	3.8208	4.2979	608	3.8500	4.2129
II. RBI* : Sales	141			245		
: Purchases	3,122			3,330 +		
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	1,35,311	0.25 (1)	5.00 (10)	1,48,196	0.10 (1)	5.00 (6)
2. State Govt. Securities	1,024	0.80 (1)	2.95 (3)	658	2.00 (1)	2.80 (3)
3. 91 Day Treasury Bills	1,614	1.15 (1)	3.00 (3)	3,472	2.10 (1)	3.10 (3)
4. 182 Day Treasury Bills	247	2.75 (1)	2.92 (1)	51	2.50 (3)	2.50 (3)
5. 364 Day Treasury Bills	8,593	0.35 (1)	2.95 (3)	5,650	2.00 (1)	3.05 (3)
IV. RBI: Repo ✕ ^	50	—	4.75	—	—	—
: Reverse Repo !	6,69,745	—	3.25	7,32,125	—	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.