

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Feb. 26, 2010			For the Week Ended Mar. 5, 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	638	3.9961	5.0604	68	3.9566	8.6213
2011-12	333	5.2563	6.4500	85	5.3409	5.3717
2012-13	2,236	6.0929	6.4915	832	6.0701	6.6703
2013-14	551	6.8797	7.3059	520	6.8622	6.9600
2014-15	640	7.1964	7.6986	1,206	7.2397	7.4145
2015-18	8,835	7.3313	7.8500	13,692	7.4191	8.2017
2018-19	85	7.8074	7.9000	41	7.9203	8.1334
Beyond 2019	26,958	7.7505	8.4955	15,418	4.6572	8.5000
2. State Government Securities	1,937	4.0161	8.5543	890	5.6000	8.5438
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,850	3.2000	3.2500	116	2.8501	3.6574
(b) 15 - 91 Days	4,240	3.1500	4.1334	4,486	3.4000	7.6237
(c) 92 - 182 Days	48	4.2000	4.5000	233	4.3501	4.7101
(d) 183 - 364 Days	895	4.8400	4.9785	260	4.9000	5.0000
II. RBI* : Sales	189			218		
: Purchases	205			222 +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	98,768	2.00 (1)	5.00 (364)	71,312	1.50 (1)	4.50 (4)
2. State Govt. Securities	796	2.50 (1)	3.25 (4)	774	2.50 (1)	3.20 (3)
3. 91 Day Treasury Bills	17,410	2.50 (1)	3.25 (4)	12,773	1.75 (1)	3.20 (3)
4. 182 Day Treasury Bills	3,035	1.50 (1)	3.15 (1)	1,781	1.50 (1)	3.20 (3)
5. 364 Day Treasury Bills	2,467	2.70 (1)	3.12 (4)	3,887	2.90 (1)	3.20 (3)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	3,21,540	—	3.25	2,81,925	—	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.