

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jan. 1, 2010			For the Week Ended Jan. 8, 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	898	3.4395	7.1411	495	3.1775	3.3905
2010-11	600	4.1320	5.4765	3,300	3.7622	5.0985
2011-12	1,655	5.5400	6.0500	3,419	5.2000	5.9843
2012-13	1,060	6.4129	6.6994	3,361	6.2685	6.7021
2013-14	105	6.8592	7.1726	278	6.7491	7.0775
2014-15	771	7.0425	7.6040	1,035	7.1410	7.8501
2015-18	5,404	7.3719	7.8229	7,669	7.3470	7.5838
2018-19	101	7.4997	7.9086	10	7.8450	7.8450
Beyond 2019	17,562	4.4881	8.4027	21,425	4.4887	8.3826
2. State Government Securities	1,556	8.1996	8.4015	2,482	6.1050	8.4360
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,710	3.0000	3.7500	1,726	2.9991	3.5050
(b) 15 - 91 Days	8,615	3.4000	3.9841	10,740	3.0000	3.8499
(c) 92 - 182 Days	225	3.7500	4.2999	632	3.7000	4.0511
(d) 183 - 364 Days	322	4.3499	4.5000	990	4.5000	4.7003
II. RBI* : Sales	—			679		
: Purchases	—			674 +		
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	55,720	2.00 (1)	5.50 (89)	62,916	1.25 (1)	5.50 (80)
2. State Govt. Securities	811	1.25 (1)	3.70 (4)	465	2.75 (1)	3.15 (3)
3. 91 Day Treasury Bills	9,081	2.50 (1)	3.95 (4)	3,024	2.95 (1)	3.10 (3)
4. 182 Day Treasury Bills	1,972	2.50 (1)	3.85 (3)	660	2.85 (1)	3.12 (1)
5. 364 Day Treasury Bills	1,896	2.65 (1)	3.85 (3)	128	3.00 (1)	3.10 (2)
IV. RBI: Repo ✕ ^	1,100	—	4.75	—	—	—
: Reverse Repo !	2,46,355	—	3.25	4,75,490	—	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.