

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Dec. 4, 2009			For the Week Ended Dec. 11, 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	700	2.9821	3.4428	25	3.3897	3.3897
2010-11	1,477	4.0084	6.9473	831	4.2957	5.1502
2011-12	925	5.3929	5.8021	706	5.5515	5.8533
2012-13	1,260	6.1365	6.6100	1,727	6.3275	6.6500
2013-14	305	6.6824	7.0916	13	6.8344	6.8496
2014-15	1,395	6.5624	7.9496	383	7.0120	7.7500
2015-18	8,708	7.1114	7.7031	6,416	7.2948	7.7184
2018-19	70	7.6483	7.6642	113	7.7495	7.8333
Beyond 2019	41,916	7.1384	8.3503	42,865	6.9836	8.3780
2. State Government Securities	1,945	7.6058	8.1108	839	7.7494	8.3095
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	200	2.8005	3.3038	71	2.8500	3.1000
(b) 15 - 91 Days	2,978	2.6493	3.4000	2,617	2.6493	3.4000
(c) 92 - 182 Days	210	3.5701	3.5800	581	3.4001	3.8217
(d) 183 - 364 Days	244	3.8000	4.4946	165	4.3500	4.4500
II. RBI* : Sales	84			10		
: Purchases	364			110+		
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	1,47,531	1.00 (1)	3.15 (5)	1,14,550	1.25 (1)	3.40 (7)
2. State Govt. Securities	685	1.55 (1)	3.00 (3)	586	2.60 (1)	3.00 (3)
3. 91 Day Treasury Bills	5,598	1.65 (1)	3.10 (3)	7,695	2.70 (1)	3.30 (3)
4. 182 Day Treasury Bills	2,186	1.65 (1)	3.10 (3)	971	2.75 (1)	3.05 (3)
5. 364 Day Treasury Bills	1,798	1.25 (1)	2.85 (3)	50	3.05 (1)	3.05 (1)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	5,43,425	—	3.25	4,87,155	—	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.