

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Feb. 5, 2010			For the Week Ended Feb. 12, 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	1.031	3.9776	4.7927	1.626	3.9703	4.7845
2011-12	165	5.0886	6.4000	175	5.1123	5.2314
2012-13	2.226	6.0922	6.3557	1.320	6.0922	6.4149
2013-14	915	6.7887	6.8678	257	6.8033	6.9391
2014-15	1.489	7.1809	7.2397	856	7.1546	7.2995
2015-18	8.395	7.3716	7.6731	8.288	7.3784	7.7448
2018-19	13	7.7805	7.7822	15	7.8560	7.9007
Beyond 2019	23,957	7.5444	8.3551	19,837	4.6219	8.3532
2. State Government Securities	2,322	4.8396	8.3999	1,484	4.4065	8.3802
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,518	2.7000	3.3951	643	2.0687	3.3038
(b) 15 - 91 Days	8,020	3.0499	4.0924	3,348	2.9991	4.0924
(c) 92 - 182 Days	813	3.9400	4.4904	829	4.1502	4.3500
(d) 183 - 364 Days	125	4.6200	4.6300	392	4.8171	4.8681
II. RBI* : Sales	76			—		
: Purchases	76			— +		
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	98,995	1.00 (1)	3.40 (3)	1,08,627	1.00 (1)	3.35 (5)
2. State Govt. Securities	933	2.45 (1)	3.15 (3)	709	2.30 (1)	3.15 (4)
3. 91 Day Treasury Bills	5,032	2.40 (1)	3.40 (3)	6,403	2.40 (1)	3.10 (4)
4. 182 Day Treasury Bills	208	2.80 (1)	3.08 (1)	1,196	2.60 (1)	3.10 (4)
5. 364 Day Treasury Bills	700	2.85 (1)	3.05 (1)	2,133	2.50 (1)	3.10 (4)
IV. Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	5,22,685	—	3.25	3,56,125	—	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.