

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jun. 5, 2009			For the Week Ended Jun. 12, 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	2,056	2.1606	4.4189	1,247	3.8992	7.8217
2010-11	1,293	4.1000	5.5724	245	4.1018	6.2941
2011-12	110	5.0318	6.1954	460	4.7947	5.4500
2012-13	754	5.6060	6.2372	644	5.7116	6.5000
2013-14	565	6.1011	6.3447	730	6.1653	6.5655
2014-15	2,990	6.2355	6.5123	1,590	6.3077	6.7018
2015-18	26,800	6.7008	7.2126	22,491	6.7196	7.4000
2018-19	3,472	6.5070	7.0134	1,108	6.5148	6.9968
Beyond 2019	11,172	6.2857	7.9004	8,865	6.4893	8.0779
2. State Government Securities	1,212	5.0500	7.6017	1,502	7.4501	7.6376
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	745	2.6002	3.2494	31	2.9450	3.3501
(b) 15 - 91 Days	4,396	3.0000	3.3570	3,060	3.0996	3.4000
(c) 92 - 182 Days	225	3.4500	3.4999	920	3.3999	3.5500
(d) 183 - 364 Days	971	3.4500	3.9700	996	3.6500	3.9800
II. RBI* : Sales	149			56		
: Purchases	1,975			60+		
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	1,21,165	0.50 (1)	5.75 (14)	97,698	0.50 (1)	6.75 (30)
2. State Govt. Securities	142	1.80 (1)	2.90 (3)	92	2.60 (1)	2.90 (3)
3. 91 Day Treasury Bills	9,460	2.10 (1)	3.00 (3)	1,103	2.75 (1)	3.10 (3)
4. 182 Day Treasury Bills	2,940	0.90 (1)	2.90 (3)	13,896	2.80 (1)	2.95 (3)
5. 364 Day Treasury Bills	16,816	0.90 (1)	3.00 (3)	6,926	2.00 (1)	3.15 (3)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	6,20,655	—	3.25	5,81,580	—	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 also.

** : 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.