

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Nov. 6, 2009			For the Week Ended Nov. 13, 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	878	3.2565	3.6113	482	3.2772	3.3411
2010-11	1,005	4.0644	6.6627	2,440	3.9186	6.5664
2011-12	1,950	5.7000	6.2367	1,235	5.5030	6.2996
2012-13	1,896	6.4386	6.6471	2,881	6.2487	6.7265
2013-14	175	—	6.9641	580	6.8115	7.2502
2014-15	580	7.0569	7.4143	1,278	6.9549	7.2911
2015-18	7,204	7.1593	7.7300	8,044	7.3076	7.7258
2018-19	12	7.8068	7.8085	83	7.8999	7.9780
Beyond 2019	24,922	7.2251	8.4367	33,532	7.2251	8.3759
2. State Government Securities	1,946	6.9600	8.2414	1,277	7.0513	8.2496
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,099	2.7500	3.3038	185	2.9990	3.1000
(b) 15 - 91 Days	5,302	2.6493	3.4000	4,604	2.6493	3.4000
(c) 92 - 182 Days	1,203	3.2600	4.2000	2,116	3.2501	3.8217
(d) 183 - 364 Days	1,034	3.9600	4.5165	904	4.3801	4.4700
II. RBI* : Sales	91			290		
: Purchases	91			290+		
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	1,20,673	0.50 (1)	3.40 (5)	97,707	2.25 (1)	3.40 (13)
2. State Govt. Securities	543	1.60 (1)	2.94 (3)	640	2.80 (1)	3.10 (3)
3. 91 Day Treasury Bills	4,020	1.20 (1)	3.00 (3)	5,749	2.95 (1)	3.10 (3)
4. 182 Day Treasury Bills	4,454	1.50 (1)	3.10 (3)	3,361	2.00 (1)	3.25 (3)
5. 364 Day Treasury Bills	3,495	0.25 (1)	3.10 (3)	1,759	3.00 (1)	3.10 (3)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	5,15,975	—	3.25	5,18,290	—	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.