

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jul. 10, 2009			For the Week Ended Jul. 17, 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	1,320	3.6137	3.8526	360	3.6200	3.8500
2010-11	1,345	3.9991	5.3562	2,426	3.8357	5.5648
2011-12	260	5.0857	5.4042	1,410	4.8265	5.1524
2012-13	980	5.5743	6.3300	1,386	5.5611	5.6962
2013-14	1,371	5.5365	6.6537	1,038	6.2501	6.5013
2014-15	16,475	6.1885	6.5798	6,505	6.3596	6.6233
2015-18	9,517	6.3082	7.1986	8,808	6.4986	7.3380
2018-19	1,309	6.7895	7.1301	25	7.0603	7.1040
Beyond 2019	34,205	6.1256	7.9289	35,997	6.3154	7.9959
2. State Government Securities	1,756	7.5400	7.9399	764	6.7829	7.9405
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	270	2.8500	3.2500	401	2.9500	3.3044
(b) 15 - 91 Days	5,515	2.5001	3.3000	7,113	2.7999	3.2754
(c) 92 - 182 Days	205	3.1401	3.3500	410	3.1500	3.3700
(d) 183 - 364 Days	961	3.4389	3.7999	651	3.3400	3.6700
II. RBI* : Sales	889			749		
: Purchases	2,554			749+		
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	1,06,200	0.50 (1)	6.75 (62)	1,07,689	2.00 (1)	5.25 (16)
2. State Govt. Securities	221	2.55 (1)	3.00 (3)	273	2.10 (1)	3.10 (3)
3. 91 Day Treasury Bills	469	2.75 (1)	3.03 (3)	983	2.00 (1)	3.10 (3)
4. 182 Day Treasury Bills	55	3.00 (3)	3.00 (3)	632	2.00 (3)	3.05 (3)
5. 364 Day Treasury Bills	11,537	2.10 (1)	3.05 (3)	18,305	1.25 (1)	3.10 (3)
IV. RBI: Repo ✕ ^	600	—	4.75	—	—	—
: Reverse Repo !	7,08,820	—	3.25	6,40,220	—	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.