

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Dec. 11, 2009			For the Week Ended Dec. 18, 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	25	3.3897	3.3897	2.885	3.3088	4.2336
2010-11	831	4.2957	5.1502	541	4.1886	5.7525
2011-12	706	5.5515	5.8533	2.257	5.1620	6.0536
2012-13	1,727	6.3275	6.6500	1,447	6.3867	6.7458
2013-14	13	6.8344	6.8496	275	7.0000	7.1500
2014-15	383	7.0120	7.7500	330	7.1064	7.4155
2015-18	6,416	7.2948	7.7184	4,515	7.2956	7.6850
2018-19	113	7.7495	7.8333	20	7.6384	7.6940
Beyond 2019	42,865	6.9836	8.3780	41,701	7.4444	8.3961
2. State Government Securities	839	7.7494	8.3095	1,873	8.0744	8.3375
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	71	2.8500	3.1000	70	3.2975	3.4000
(b) 15 - 91 Days	2,617	2.6493	3.4000	11,120	2.6493	3.4000
(c) 92 - 182 Days	581	3.4001	3.8217	128	3.5900	3.6800
(d) 183 - 364 Days	165	4.3500	4.4500	330	4.4001	4.6500
II. RBI* : Sales	10			—		
: Purchases	110			250+		
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	1,14,550	1.25 (1)	3.40 (7)	1,11,642	1.00 (1)	3.40 (7)
2. State Govt. Securities	586	2.60 (1)	3.00 (3)	444	2.90 (1)	3.50 (3)
3. 91 Day Treasury Bills	7,695	2.70 (1)	3.30 (3)	9,915	2.95 (1)	3.35 (3)
4. 182 Day Treasury Bills	971	2.75 (1)	3.05 (3)	1,983	2.99 (1)	3.25 (3)
5. 364 Day Treasury Bills	50	3.05 (1)	3.05 (1)	1,324	2.90 (1)	3.30 (3)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	4,87,155	—	3.25	3,03,530	—	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.