

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Feb. 12, 2010			For the Week Ended Feb. 19, 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	1.626	3.9703	4.7845	1.810	3.9020	5.0366
2011-12	175	5.1123	5.2314	936	5.1900	5.7214
2012-13	1,320	6.0922	6.4149	1,250	6.1153	6.4505
2013-14	257	6.8033	6.9391	935	6.7999	7.3800
2014-15	856	7.1546	7.2995	127	7.2777	7.5500
2015-18	8,288	7.3784	7.7448	8,122	7.3292	7.7400
2018-19	15	7.8560	7.9007	107	7.8370	8.1000
Beyond 2019	19,837	4.6219	8.3532	24,607	7.6420	8.4500
2. State Government Securities	1,484	4.4065	8.3802	1,490	5.3965	8.5799
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	643	2.0687	3.3038	350	2.9991	3.3000
(b) 15 - 91 Days	3,348	2.9991	4.0924	3,117	3.1696	4.0924
(c) 92 - 182 Days	829	4.1502	4.3500	485	3.6300	4.5533
(d) 183 - 364 Days	392	4.8171	4.8681	805	4.3000	4.8700
II. RBI* : Sales	—			46		
: Purchases	—			25 +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	1,08,627	1.00 (1)	3.35 (5)	74,990	1.50 (1)	4.20 (4)
2. State Govt. Securities	709	2.30 (1)	3.15 (4)	852	2.90 (1)	3.25 (3)
3. 91 Day Treasury Bills	6,403	2.40 (1)	3.10 (4)	10,166	2.90 (1)	3.40 (3)
4. 182 Day Treasury Bills	1,196	2.60 (1)	3.10 (4)	984	3.10 (1)	3.15 (3)
5. 364 Day Treasury Bills	2,133	2.50 (1)	3.10 (4)	1,669	2.75 (1)	3.15 (3)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	3,56,125	—	3.25	3,32,450	—	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.