

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jan. 15, 2010			For the Week Ended Jan. 22, 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	460	3.1780	3.2295	5	3.3318	3.3318
2010-11	3,764	3.8391	4.9371	2,473	3.8733	4.8125
2011-12	967	5.0000	5.5106	685	5.1670	5.5000
2012-13	2,900	6.2469	6.7261	3,898	6.1545	6.6539
2013-14	326	6.7478	6.9429	396	6.7296	6.7918
2014-15	2,051	7.2152	7.4000	2,624	7.1018	7.4207
2015-18	6,059	7.3770	7.5013	9,685	7.3113	7.5998
2018-19	15	7.7916	7.8433	64	7.6166	8.2483
Beyond 2019	25,061	4.5870	8.3817	36,958	4.5880	8.3391
2. State Government Securities	1,714	3.4210	8.3821	1,184	3.9399	8.2959
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,125	3.1513	3.4000	1,133	3.1200	3.7518
(b) 15 - 91 Days	4,873	3.1656	3.8061	4,788	3.0478	3.9288
(c) 92 - 182 Days	397	3.7000	4.0001	503	3.9900	4.1555
(d) 183 - 364 Days	183	4.3000	4.6700	—	—	—
II. RBI* : Sales	151			1		
: Purchases	149			— +		
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	85,137	1.00 (1)	3.25 (5)	64,937	2.00 (1)	7.02 (8)
2. State Govt. Securities	132	3.00 (1)	3.15 (5)	427	2.90 (1)	3.15 (3)
3. 91 Day Treasury Bills	8,452	1.75 (1)	3.15 (3)	9,521	1.34 (1)	3.18 (3)
4. 182 Day Treasury Bills	1,161	2.60 (1)	3.15 (3)	427	3.10 (1)	3.18 (3)
5. 364 Day Treasury Bills	2,614	1.50 (1)	3.10 (3)	—	—	—
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo !	3,72,995	—	3.25	3,72,240	—	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.