

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Oct. 23, 2009			For the Week Ended Oct. 30, 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	245	3.2995	3.3108	670	3.2237	3.7827
2010-11	725	4.1563	5.6601	3,067	4.2073	5.6500
2011-12	510	5.8608	6.2978	681	5.8154	6.3034
2012-13	1,041	6.5921	6.7700	3,343	6.4366	6.7700
2013-14	402	6.9761	7.0207	506	6.8904	7.1500
2014-15	3,029	7.2036	7.4838	1,553	7.0747	7.4866
2015-18	5,610	7.3290	7.6291	15,689	7.2551	7.6293
2018-19	67	7.6411	8.0751	152	7.5702	7.7343
Beyond 2019	22,320	7.2607	8.3979	43,297	7.2022	8.4757
2. State Government Securities	561	6.7800	8.3001	1,396	7.1000	8.2503
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,065	2.8500	3.1030	607	2.7500	3.1500
(b) 15 - 91 Days	5,913	2.6493	3.4000	6,275	2.6493	3.4000
(c) 92 - 182 Days	552	3.4300	4.0000	1,264	3.2100	3.9676
(d) 183 - 364 Days	673	4.4000	4.5384	714	4.3000	4.5200
II. RBI* : Sales	278			9		
: Purchases	686			207+		
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	1,27,982	0.40 (1)	3.45 (4)	1,16,806	1.00 (1)	3.45 (8)
2. State Govt. Securities	827	1.30 (1)	3.00 (3)	928	2.80 (1)	3.10 (4)
3. 91 Day Treasury Bills	4,401	1.25 (1)	3.10 (3)	1,959	3.00 (1)	3.15 (4)
4. 182 Day Treasury Bills	2,734	1.75 (1)	3.10 (3)	2,648	3.05 (1)	3.25 (4)
5. 364 Day Treasury Bills	2,962	1.75 (1)	3.10 (3)	4,230	3.00 (1)	3.10 (8)
IV. RBI: Repo ☒ ^	—	—	—	—	—	—
: Reverse Repo !	4,56,470	—	3.25	4,76,395	—	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.