

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Oct. 16, 2009			For the Week Ended Oct. 23, 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	1,330	3.2341	3.7148	245	3.2995	3.3108
2010-11	884	4.3147	4.7501	725	4.1563	5.6601
2011-12	360	5.7333	6.2015	510	5.8608	6.2978
2012-13	658	6.5676	6.6783	1,041	6.5921	6.7700
2013-14	309	6.9395	7.0427	402	6.9761	7.0207
2014-15	255	7.2119	7.4497	3,029	7.2036	7.4838
2015-18	6,581	7.2148	7.6291	5,610	7.3290	7.6291
2018-19	50	7.8319	7.8319	67	7.6411	8.0751
Beyond 2019	15,268	7.2012	8.6805	22,320	7.2607	8.3979
2. State Government Securities	873	6.8574	8.3615	561	6.7800	8.3001
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	509	2.6470	3.2000	1,065	2.8500	3.1030
(b) 15 - 91 Days	3,327	2.6493	3.4000	5,913	2.6493	3.4000
(c) 92 - 182 Days	1,140	3.1651	4.0511	552	3.4300	4.0000
(d) 183 - 364 Days	1,177	4.2600	4.5320	673	4.4000	4.5384
II. RBI* : Sales	915			278		
: Purchases	1,386			686+		
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	95,222	1.25 (1)	3.40 (6)	1,27,982	0.40 (1)	3.45 (4)
2. State Govt. Securities	705	2.85 (1)	3.20 (4)	827	1.30 (1)	3.00 (3)
3. 91 Day Treasury Bills	1,322	2.80 (2)	3.30 (4)	4,401	1.25 (1)	3.10 (3)
4. 182 Day Treasury Bills	3,835	3.05 (1)	3.20 (4)	2,734	1.75 (1)	3.10 (3)
5. 364 Day Treasury Bills	2,337	3.00 (1)	3.30 (4)	2,962	1.75 (1)	3.10 (3)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
: Reverse Repo †	3,32,730	—	3.25	4,56,470	—	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.