

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jan. 9, 2009			For the Week Ended Jan. 16, 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						
2008-09	250	5.4632	6.4622	320	5.0268	5.1471
2009-10	2,726	4.1291	6.5000	2,368	4.3084	6.0863
2010-11	1,083	4.3652	5.1879	1,609	4.4551	5.1778
2011-12	469	4.8549	5.3571	1,048	4.8950	6.5038
2012-13	155	4.9300	6.4359	196	5.3583	6.4975
2013-14	678	5.0047	6.0184	1,048	5.5809	6.0562
2014-17	8,743	4.9145	6.4905	13,081	5.5184	6.7000
2017-18	3,681	5.2953	6.5021	2,123	6.0288	6.7075
Beyond 2018	50,002	4.8631	7.8500	64,603	5.4720	7.7003
2. State Government Securities	479	5.8910	6.5615	1,189	5.9000	6.8518
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	912	4.1000	5.0001	410	4.1000	4.9900
(b) 15 - 91 Days	1,607	4.1500	5.0000	4,424	4.2000	4.7500
(c) 92 - 182 Days	273	4.0000	4.5500	116	4.4498	4.5000
(d) 183 - 364 Days	1,265	4.0000	4.6005	1,084	4.4200	4.6001
II. RBI* : Sales	311			—		
: Purchase	979			1,135 +		
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	71,567	3.50 (1)	4.75 (3)	97,678	2.50 (1)	5.00 (6)
2. State Govt. Securities	—	—	—	118	4.00 (1)	4.25 (3)
3. 91 Day Treasury Bills	447	3.70 (1)	4.30 (3)	1,997	4.15 (1)	4.50 (3)
4. 182 Day Treasury Bills	2,282	4.10 (1)	4.50 (3)	2,637	4.20 (1)	4.30 (3)
5. 364 Day Treasury Bills	9,797	3.70 (1)	4.55 (3)	11,929	4.00 (1)	4.40 (3)
IV. RBI: Repo ✕ ^	90	—	5.50	7,815	—	5.50
: Reverse Repo !	1,87,620	—	4.00	1,42,440	—	4.00

[@] : As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

* : RBI's sales and purchases include transactions in other offices also.

** : 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.