

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

(Amount in Rs. crore)

Item	For the Week Ended Sep. 18, 2009			For the Week Ended Sep. 25, 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	1,720	3.7169	3.9157	1,780	3.7182	3.7396
2010-11	2,760	4.3070	6.0433	3,945	4.3450	5.7342
2011-12	2,316	5.9262	6.9100	3,650	5.8399	6.0113
2012-13	4,762	6.5500	6.8474	3,914	6.4440	6.9462
2013-14	730	6.7434	7.2209	795	6.7848	7.2000
2014-15	1,663	6.8291	7.3380	322	6.9226	7.2700
2015-18	25,691	6.9161	8.1974	17,790	6.9801	7.6210
2018-19	16	7.3964	7.8924	45	7.2375	7.5928
Beyond 2019	51,234	7.0143	8.2789	31,407	6.9592	8.2500
2. State Government Securities	1,838	7.2548	8.2703	1,310	7.2344	8.3422
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	216	2.6478	3.3951	2,635	3.0000	3.5009
(b) 15 - 91 Days	6,961	2.6493	3.4000	4,283	2.6493	3.4000
(c) 92 - 182 Days	526	3.8199	4.0302	1,650	3.6500	3.9886
(d) 183 - 364 Days	110	4.2500	4.4600	684	3.9000	4.3025
II. RBI* : Sales	—			3		
 : Purchases	4,725			1,969 +		
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	1,64,295	1.00 (1)	5.00 (9)	1,26,612	1.00 (1)	3.50 (6)
2. State Govt. Securities	626	2.40 (1)	3.00 (4)	426	2.40 (1)	3.20 (4)
3. 91 Day Treasury Bills	2,605	2.00 (1)	3.20 (4)	1,304	2.95 (1)	3.50 (6)
4. 182 Day Treasury Bills	126	2.65 (1)	2.75 (1)	401	2.90 (1)	2.95 (4)
5. 364 Day Treasury Bills	8,651	2.65 (1)	3.00 (1)	11,558	2.95 (1)	3.50 (6)
IV. RBI: Repo ✕ ^	—	—	—	—	—	—
 : Reverse Repo !	5,81,395	—	3.25	3,70,240	—	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.