

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Nov. 20, 2009			For the Week Ended Nov. 27, 2009		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2009-10	643	3.2768	3.3660	2,190	3.3213	3.4238
2010-11	2,799	3.8894	5.3045	2,590	3.8783	5.0013
2011-12	1,275	5.4564	6.6399	3,996	5.0004	5.8599
2012-13	2,065	6.2382	6.6500	1,585	6.1045	6.4050
2013-14	478	6.7102	7.0800	463	6.6662	7.0061
2014-15	1,975	7.0123	7.2800	1,656	6.8431	7.1367
2015-18	13,322	7.2356	7.6215	17,644	7.1150	7.5504
2018-19	95	7.6005	7.8278	106	7.5703	7.6901
Beyond 2019	43,900	7.2411	8.3492	66,433	7.1456	8.3464
2. State Government Securities	1,156	6.0500	8.1928	1,740	4.5000	8.2467
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	490	2.8998	3.2853	543	2.8000	3.3038
(b) 15 - 91 Days	5,967	2.6493	3.4000	3,649	2.6493	3.4000
(c) 92 - 182 Days	1,335	3.2301	3.7000	1,258	3.3000	3.7385
(d) 183 - 364 Days	685	3.7500	4.4700	1,229	3.6800	4.4131
<b>II. RBI* : Sales</b>	<b>135</b>			<b>79</b>		
<b>: Purchases</b>	<b>310</b>			<b>87+</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	1,22,929	1.25 (1)	3.45 (7)	1,10,872	0.50 (1)	3.25 (8)
2. State Govt. Securities	334	1.65 (1)	3.10 (3)	640	1.50 (1)	3.12 (3)
3. 91 Day Treasury Bills	10,049	1.70 (1)	3.15 (3)	5,434	2.80 (1)	3.20 (3)
4. 182 Day Treasury Bills	3,301	1.30 (1)	3.20 (3)	492	3.00 (1)	3.10 (3)
5. 364 Day Treasury Bills	562	2.00 (1)	3.10 (3)	98	2.50 (1)	3.10 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>4,55,755</b>	<b>—</b>	<b>3.25</b>	<b>4,95,595</b>	<b>—</b>	<b>3.25</b>

@ : 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.