

## 22. Secondary Market Transactions in Government Securities (Face Value)<sup>@</sup>

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Nov. 27, 2009			For the Week Ended Dec. 4, 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	2.190	3.3213	3.4238	700	2.9821	3.4428
2010-11	2.590	3.8783	5.0013	1,477	4.0084	6.9473
2011-12	3.996	5.0004	5.8599	925	5.3929	5.8021
2012-13	1,585	6.1045	6.4050	1,260	6.1365	6.6100
2013-14	463	6.6662	7.0061	305	6.6824	7.0916
2014-15	1,656	6.8431	7.1367	1,395	6.5624	7.9496
2015-18	17,644	7.1150	7.5504	8,708	7.1114	7.7031
2018-19	106	7.5703	7.6901	70	7.6483	7.6642
Beyond 2019	66,433	7.1456	8.3464	41,916	7.1384	8.3503
2. State Government Securities	1,740	4.5000	8.2467	1,945	7.6058	8.1108
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	543	2.8000	3.3038	200	2.8005	3.3038
(b) 15 - 91 Days	3,649	2.6493	3.4000	2,978	2.6493	3.4000
(c) 92 - 182 Days	1,258	3.3000	3.7385	210	3.5701	3.5800
(d) 183 - 364 Days	1,229	3.6800	4.4131	244	3.8000	4.4946
<b>II. RBI* : Sales</b>	<b>79</b>			<b>84</b>		
<b>: Purchases</b>	<b>87</b>			<b>364+</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	1,10,872	0.50 (1)	3.25 (8)	1,47,531	1.00 (1)	3.15 (5)
2. State Govt. Securities	640	1.50 (1)	3.12 (3)	685	1.55 (1)	3.00 (3)
3. 91 Day Treasury Bills	5,434	2.80 (1)	3.20 (3)	5,598	1.65 (1)	3.10 (3)
4. 182 Day Treasury Bills	492	3.00 (1)	3.10 (3)	2,186	1.65 (1)	3.10 (3)
5. 364 Day Treasury Bills	98	2.50 (1)	3.10 (3)	1,798	1.25 (1)	2.85 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
<b>: Reverse Repo !</b>	<b>4,95,595</b>	<b>—</b>	<b>3.25</b>	<b>5,43,425</b>	<b>—</b>	<b>3.25</b>

<sup>@</sup> : 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.