

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Jul. 31, 2009			For the Week Ended Aug. 7, 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	1,355	3.5895	3.8214	2,236	3.5909	3.9240
2010-11	891	3.8364	4.9281	1,953	4.1186	5.6292
2011-12	400	4.9621	5.1974	3,650	5.0582	5.4000
2012-13	386	5.6931	6.1476	435	5.7972	6.3837
2013-14	925	6.3531	6.6154	494	6.4486	6.6147
2014-15	6,700	6.5473	6.9455	5,820	6.6611	6.9537
2015-18	6,695	6.5170	7.1625	2,618	6.7784	7.2000
2018-19	432	6.6826	7.1520	162	7.1209	7.1671
Beyond 2019	26,419	6.5596	7.9084	12,726	6.6712	8.4282
2. State Government Securities	1,771	5.5500	7.8166	2,804	3.5909	8.0029
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	253	2.8501	3.2000	913	2.8000	3.2497
(b) 15 - 91 Days	2,561	2.8506	3.2502	2,831	2.8991	3.2754
(c) 92 - 182 Days	496	3.2102	3.4000	1,144	3.2501	3.6969
(d) 183 - 364 Days	982	3.3501	3.7987	177	3.7400	4.0000
<b>II. RBI* : Sales</b>	<b>354</b>			<b>334</b>		
<b>: Purchases</b>	<b>352</b>			<b>3,788 +</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>	<b>Amount</b>	<b>Rates (%PA) Minimum</b>	<b>Rates (%PA) Maximum</b>
1. Govt. of India Dated Securities	1,01,007	2.00 (1)	5.00 (7)	1,01,666	0.50 (1)	5.00 (10)
2. State Govt. Securities	325	2.15 (1)	3.10 (3)	567	1.05 (1)	3.12 (3)
3. 91 Day Treasury Bills	1,354	2.00 (1)	3.12 (3)	2,291	1.25 (1)	3.20 (5)
4. 182 Day Treasury Bills	293	2.15 (1)	3.10 (3)	207	2.10 (1)	3.06 (3)
5. 364 Day Treasury Bills	7,353	2.00 (1)	3.15 (3)	8,158	1.25 (1)	3.20 (3)
<b>IV. RBI: Repo ✕ ^</b>	<b>120</b>	<b>—</b>	<b>4.75</b>	<b>300</b>	<b>—</b>	<b>4.75</b>
<b>: Reverse Repo !</b>	<b>6,09,295</b>	<b>—</b>	<b>3.25</b>	<b>5,91,170</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.