

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Sep. 11, 2009			For the Week Ended Sep. 18, 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	685	3.7412	4.1351	1,720	3.7169	3.9157
2010-11	1,709	4.4172	5.7700	2,760	4.3070	6.0433
2011-12	1,080	5.8700	6.5195	2,316	5.9262	6.9100
2012-13	718	6.4000	7.0000	4,762	6.5500	6.8474
2013-14	66	6.9781	7.1228	730	6.7434	7.2209
2014-15	1,600	7.0979	7.3202	1,663	6.8291	7.3380
2015-18	19,774	7.1113	7.5700	25,691	6.9161	8.1974
2018-19	55	7.5517	8.0274	16	7.3964	7.8924
Beyond 2019	26,061	7.2725	8.2544	51,234	7.0143	8.2789
2. State Government Securities	1,876	7.1000	8.2986	1,838	7.2548	8.2703
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	373	2.6999	3.2497	216	2.6478	3.3951
(b) 15 - 91 Days	4,064	2.6493	3.4000	6,961	2.6493	3.4000
(c) 92 - 182 Days	827	3.5299	3.7800	526	3.8199	4.0302
(d) 183 - 364 Days	450	3.8500	4.5932	110	4.2500	4.4600
<b>II. RBI* : Sales</b>	—			—		
<b>: Purchases</b>	<b>4,497</b>			<b>4,725+</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	1,74,143	0.50 (1)	5.00 (13)	1,64,295	1.00 (1)	5.00 (9)
2. State Govt. Securities	912	1.20 (1)	3.00 (3)	626	2.40 (1)	3.00 (4)
3. 91 Day Treasury Bills	3,751	1.05 (1)	3.05 (3)	2,605	2.00 (1)	3.20 (4)
4. 182 Day Treasury Bills	597	2.25 (1)	2.90 (3)	126	2.65 (1)	2.75 (1)
5. 364 Day Treasury Bills	8,781	1.35 (1)	3.00 (3)	8,651	2.65 (1)	3.00 (1)
<b>IV. RBI: Repo ☒ ^</b>	—	—	—	—	—	—
<b>: Reverse Repo !</b>	<b>6,87,660</b>	—	<b>3.25</b>	<b>5,81,395</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.