

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Nov. 13, 2009			For the Week Ended Nov. 20, 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	482	3.2772	3.3411	643	3.2768	3.3660
2010-11	2,440	3.9186	6.5664	2,799	3.8894	5.3045
2011-12	1,235	5.5030	6.2996	1,275	5.4564	6.6399
2012-13	2,881	6.2487	6.7265	2,065	6.2382	6.6500
2013-14	580	6.8115	7.2502	478	6.7102	7.0800
2014-15	1,278	6.9549	7.2911	1,975	7.0123	7.2800
2015-18	8,044	7.3076	7.7258	13,322	7.2356	7.6215
2018-19	83	7.8999	7.9780	95	7.6005	7.8278
Beyond 2019	33,532	7.2251	8.3759	43,900	7.2411	8.3492
2. State Government Securities	1,277	7.0513	8.2496	1,156	6.0500	8.1928
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	185	2.9990	3.1000	490	2.8998	3.2853
(b) 15 - 91 Days	4,604	2.6493	3.4000	5,967	2.6493	3.4000
(c) 92 - 182 Days	2,116	3.2501	3.8217	1,335	3.2301	3.7000
(d) 183 - 364 Days	904	4.3801	4.4700	685	3.7500	4.4700
<b>II. RBI* : Sales</b>	<b>290</b>			<b>135</b>		
<b>: Purchases</b>	<b>290</b>			<b>310 +</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	97,707	2.25 (1)	3.40 (13)	1,22,929	1.25 (1)	3.45 (7)
2. State Govt. Securities	640	2.80 (1)	3.10 (3)	334	1.65 (1)	3.10 (3)
3. 91 Day Treasury Bills	5,749	2.95 (1)	3.10 (3)	10,049	1.70 (1)	3.15 (3)
4. 182 Day Treasury Bills	3,361	2.00 (1)	3.25 (3)	3,301	1.30 (1)	3.20 (3)
5. 364 Day Treasury Bills	1,759	3.00 (1)	3.10 (3)	562	2.00 (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>5,18,290</b>	<b>—</b>	<b>3.25</b>	<b>4,55,755</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.