

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Aug. 14, 2009			For the Week Ended Aug. 21, 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	55	3.9454	3.9998	594	3.8997	4.1951
2010-11	1,032	4.3456	5.3600	1,239	4.4593	5.5003
2011-12	2,120	5.3485	5.6236	1,042	5.5950	5.7885
2012-13	1,310	6.0846	6.4190	360	6.2194	6.6500
2013-14	505	6.5570	6.8500	903	6.6394	6.8461
2014-15	12,796	6.7146	6.9345	4,745	6.7413	6.9996
2015-18	4,531	6.7007	7.3296	9,479	6.8640	7.4259
2018-19	125	7.0516	7.2500	191	7.1613	7.8970
Beyond 2019	9,484	6.7196	8.1038	9,678	6.7514	8.0845
2. State Government Securities	1,561	6.4000	8.0093	432	3.5736	7.9748
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	1,033	2.8488	3.4076	20	2.7497	3.1675
(b) 15 - 91 Days	3,686	2.9493	3.3570	3,398	2.9506	3.3570
(c) 92 - 182 Days	240	3.2500	3.7801	850	3.4000	3.9051
(d) 183 - 364 Days	958	3.5999	4.6500	260	3.9500	4.1600
<b>II. RBI* : Sales</b>	<b>100</b>			<b>403</b>		
<b>: Purchases</b>	<b>100</b>			<b>6,042 +</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	1,38,569	1.00 (1)	8.00 (30)	1,06,345	0.50 (1)	5.00 (7)
2. State Govt. Securities	729	1.45 (1)	3.10 (3)	559	2.70 (1)	3.10 (3)
3. 91 Day Treasury Bills	2,367	1.25 (1)	3.20 (3)	902	2.90 (1)	3.10 (3)
4. 182 Day Treasury Bills	670	1.85 (1)	3.10 (3)	105	2.80 (3)	2.80 (3)
5. 364 Day Treasury Bills	11,060	1.50 (1)	3.10 (3)	6,982	2.90 (1)	3.08 (3)
<b>IV. RBI: Repo ^</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>120</b>	<b>—</b>	<b>4.75</b>
<b>: Reverse Repo †</b>	<b>6,23,705</b>	<b>—</b>	<b>3.25</b>	<b>4,81,120</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.