

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Sep. 25, 2009			For the Week Ended Oct. 2, 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	1,780	3.7182	3.7396	715	3.7799	4.1156
2010-11	3,945	4.3450	5.7342	1,609	4.3138	5.6999
2011-12	3,650	5.8399	6.0113	1,020	5.7798	6.2993
2012-13	3,914	6.4440	6.9462	900	6.4406	6.8129
2013-14	795	6.7848	7.2000	266	6.8376	7.1650
2014-15	322	6.9226	7.2700	160	7.0045	7.8545
2015-18	17,790	6.9801	7.6210	9,155	7.0276	7.4245
2018-19	45	7.2375	7.5928	1	—	—
Beyond 2019	31,407	6.9592	8.2500	12,093	7.0828	8.2487
2. State Government Securities	1,310	7.2344	8.3422	297	7.7494	8.4393
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,635	3.0000	3.5009	905	2.3364	3.4013
(b) 15 - 91 Days	4,283	2.6493	3.4000	3,022	2.6493	3.4000
(c) 92 - 182 Days	1,650	3.6500	3.9886	875	3.4499	3.7801
(d) 183 - 364 Days	684	3.9000	4.3025	25	4.3000	4.3000
<b>II. RBI* : Sales</b>	<b>3</b>			<b>213</b>		
<b>: Purchases</b>	<b>1,969</b>			<b>219+</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	1,26,612	1.00 (1)	3.50 (6)	25,220	0.70 (2)	3.85 (4)
2. State Govt. Securities	426	2.40 (1)	3.20 (4)	268	2.98 (2)	3.30 (4)
3. 91 Day Treasury Bills	1,304	2.95 (1)	3.50 (6)	2,377	2.98 (2)	3.70 (4)
4. 182 Day Treasury Bills	401	2.90 (1)	2.95 (4)	1,844	2.50 (2)	3.65 (4)
5. 364 Day Treasury Bills	11,558	2.95 (1)	3.50 (6)	990	3.00 (2)	3.90 (4)
<b>IV. RBI: Repo ☒ ^</b>	<b>—</b>	<b>—</b>	<b>—</b>	<b>2,000</b>	<b>—</b>	<b>4.75</b>
<b>: Reverse Repo !</b>	<b>3,70,240</b>	<b>—</b>	<b>3.25</b>	<b>1,41,025</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.