

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Oct. 30, 2009			For the Week Ended Nov. 6, 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	670	3.2237	3.7827	878	3.2565	3.6113
2010-11	3,067	4.2073	5.6500	1,005	4.0644	6.6627
2011-12	681	5.8154	6.3034	1,950	5.7000	6.2367
2012-13	3,343	6.4366	6.7700	1,896	6.4386	6.6471
2013-14	506	6.8904	7.1500	175	—	6.9641
2014-15	1,553	7.0747	7.4866	580	7.0569	7.4143
2015-18	15,689	7.2551	7.6293	7,204	7.1593	7.7300
2018-19	152	7.5702	7.7343	12	7.8068	7.8085
Beyond 2019	43,297	7.2022	8.4757	24,922	7.2251	8.4367
2. State Government Securities	1,396	7.1000	8.2503	1,946	6.9600	8.2414
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	607	2.7500	3.1500	1,099	2.7500	3.3038
(b) 15 - 91 Days	6,275	2.6493	3.4000	5,302	2.6493	3.4000
(c) 92 - 182 Days	1,264	3.2100	3.9676	1,203	3.2600	4.2000
(d) 183 - 364 Days	714	4.3000	4.5200	1,034	3.9600	4.5165
<b>II. RBI* : Sales</b>	<b>9</b>			<b>91</b>		
<b>: Purchases</b>	<b>207</b>			<b>91+</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	1,16,806	1.00 (1)	3.45 (8)	1,20,673	0.50 (1)	3.40 (5)
2. State Govt. Securities	928	2.80 (1)	3.10 (4)	543	1.60 (1)	2.94 (3)
3. 91 Day Treasury Bills	1,959	3.00 (1)	3.15 (4)	4,020	1.20 (1)	3.00 (3)
4. 182 Day Treasury Bills	2,648	3.05 (1)	3.25 (4)	4,454	1.50 (1)	3.10 (3)
5. 364 Day Treasury Bills	4,230	3.00 (1)	3.10 (8)	3,495	0.25 (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>4,76,395</b>	<b>—</b>	<b>3.25</b>	<b>5,15,975</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 (% 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.