

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

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Oct. 9, 2009			For the Week Ended Oct. 16, 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	2,971	3.2581	4.2065	1,330	3.2341	3.7148
2010-11	1,120	4.2891	5.7201	884	4.3147	4.7501
2011-12	460	5.7653	6.8543	360	5.7333	6.2015
2012-13	747	6.4987	6.6595	658	6.5676	6.6783
2013-14	344	6.8679	7.0586	309	6.9395	7.0427
2014-15	155	7.0874	7.1762	255	7.2119	7.4497
2015-18	18,447	7.1220	7.4242	6,581	7.2148	7.6291
2018-19	121	7.2308	7.4005	50	7.8319	7.8319
Beyond 2019	28,681	7.1498	8.3100	15,268	7.2012	8.6805
2. State Government Securities	1,107	4.6961	8.4505	873	6.8574	8.3615
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	2,060	2.6293	3.3583	509	2.6470	3.2000
(b) 15 - 91 Days	13,562	2.6493	3.4000	3,327	2.6493	3.4000
(c) 92 - 182 Days	1,216	3.1499	3.7385	1,140	3.1651	4.0511
(d) 183 - 364 Days	862	3.7700	4.5822	1,177	4.2600	4.5320
<b>II. RBI* : Sales</b>	—			<b>915</b>		
<b>: Purchases</b>	—			<b>1,386 +</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	1,38,437	0.25 (1)	3.50 (6)	95,222	1.25 (1)	3.40 (6)
2. State Govt. Securities	1,201	0.90 (1)	2.90 (3)	705	2.85 (1)	3.20 (4)
3. 91 Day Treasury Bills	4,850	1.50 (3)	1.50 (3)	1,322	2.80 (2)	3.30 (4)
4. 182 Day Treasury Bills	3,707	1.75 (1)	2.90 (3)	3,835	3.05 (1)	3.20 (4)
5. 364 Day Treasury Bills	3,328	1.75 (1)	3.00 (3)	2,337	3.00 (1)	3.30 (4)
<b>IV. RBI: Repo ✕ ^</b>	—	—	—	—	—	—
<b>: Reverse Repo !</b>	<b>6,76,310</b>	—	<b>3.25</b>	<b>3,32,730</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.