

22. Secondary Market Transactions in Government Securities (Face Value)[@]

(Amount in Rs. crore)

| <i>Item</i> | For the Week Ended Jun. 19, 2009 | | | For the Week Ended Jun. 26, 2009 | | |
|---|----------------------------------|------------------------|--------------------|----------------------------------|------------------------|--------------------|
| | Amount | YTM (%PA) Indicative** | | Amount | YTM (%PA) Indicative** | |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| I. Outright Transactions | | | | | | |
| 1. Govt. of India Dated Securities | | | | | | |
| Maturing in the year | | | | | | |
| 2009-10 | 2,881 | 3.8999 | 4.3999 | 1,518 | 3.9530 | 4.3000 |
| 2010-11 | 2,052 | 4.0000 | 5.3504 | 1,780 | 4.0927 | 5.2983 |
| 2011-12 | 345 | 5.3958 | 5.6000 | 560 | 5.4000 | 5.5165 |
| 2012-13 | 493 | 5.6778 | 5.9811 | 756 | 5.8772 | 5.9933 |
| 2013-14 | 1,310 | 6.3740 | 6.7167 | 2,040 | 6.3986 | 6.6004 |
| 2014-15 | 20,142 | 6.1461 | 6.7510 | 14,095 | 6.4866 | 6.7675 |
| 2015-18 | 12,732 | 6.5818 | 7.1603 | 10,120 | 6.5838 | 7.0656 |
| 2018-19 | 672 | 6.2935 | 7.1044 | 1,612 | 6.7721 | 7.0728 |
| Beyond 2019 | 14,789 | 6.5805 | 8.0465 | 20,226 | 6.5135 | 8.0096 |
| 2. State Government Securities | 747 | 6.7000 | 7.8437 | 656 | 7.5500 | 7.8544 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 388 | 2.8837 | 3.2500 | 595 | 2.7503 | 3.3011 |
| (b) 15 - 91 Days | 2,855 | 2.8611 | 3.4001 | 6,549 | 3.0995 | 3.3998 |
| (c) 92 - 182 Days | 829 | 3.2999 | 3.5201 | 473 | 3.5000 | 3.6500 |
| (d) 183 - 364 Days | 2,029 | 3.6999 | 4.0000 | 725 | 3.5500 | 3.8500 |
| II. RBI* : Sales | — | | | — | | |
| : Purchases | 4,620 | | | — + | | |
| III. Repo Transactions ✕ (Other than with RBI) | | | | | | |
| | Amount | Rates (%PA) | Rates (%PA) | Amount | Rates (%PA) | Rates (%PA) |
| | | Minimum | Maximum | | Minimum | Maximum |
| 1. Govt. of India Dated Securities | 1,25,099 | 0.50 (1) | 5.25 (15) | 1,05,621 | 0.50 (1) | 5.25 (20) |
| 2. State Govt. Securities | 52 | 1.10 (1) | 2.80 (3) | 81 | 2.50 (1) | 3.00 (3) |
| 3. 91 Day Treasury Bills | 1,242 | 1.25 (1) | 2.85 (3) | 1,122 | 2.50 (1) | 3.05 (3) |
| 4. 182 Day Treasury Bills | 928 | 0.80 (1) | 2.80 (3) | 1,286 | 2.50 (1) | 3.10 (3) |
| 5. 364 Day Treasury Bills | 22,617 | 1.25 (1) | 2.85 (3) | 15,676 | 1.25 (1) | 3.15 (3) |
| IV. RBI: Repo ✕ ^ | 500 | — | 4.75 | — | — | — |
| : Reverse Repo ! | 6,49,200 | — | 3.25 | 6,12,115 | — | 3.25 |

[@] : As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

* : RBI's sales and purchases include transactions in other offices also.

** : 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.