

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

(Amount in Rs. crore)

| <i>Item</i> | For the Week Ended Jan. 22, 2010 | | | For the Week Ended Jan. 29, 2010 | | |
|---|----------------------------------|------------------------|--------------------|----------------------------------|------------------------|--------------------|
| | 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 | 5 | 3.3318 | 3.3318 | 555 | 3.3401 | 4.2343 |
| 2010-11 | 2,473 | 3.8733 | 4.8125 | 2,506 | 4.0308 | 4.8100 |
| 2011-12 | 685 | 5.1670 | 5.5000 | 1,000 | 5.0919 | 6.4027 |
| 2012-13 | 3,898 | 6.1545 | 6.6539 | 2,492 | 6.1261 | 6.3033 |
| 2013-14 | 396 | 6.7296 | 6.7918 | 25 | 6.6497 | 6.6810 |
| 2014-15 | 2,624 | 7.1018 | 7.4207 | 2,250 | 7.0689 | 7.7000 |
| 2015-18 | 9,685 | 7.3113 | 7.5998 | 8,247 | 7.3101 | 7.6114 |
| 2018-19 | 64 | 7.6166 | 8.2483 | 10 | 7.4583 | 7.7154 |
| Beyond 2019 | 36,958 | 4.5880 | 8.3391 | 34,409 | 4.6137 | 8.3382 |
| 2. State Government Securities | 1,184 | 3.9399 | 8.2959 | 1,717 | 4.8659 | 8.3056 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 1,133 | 3.1200 | 3.7518 | 691 | 3.2284 | 3.4013 |
| (b) 15 - 91 Days | 4,788 | 3.0478 | 3.9288 | 4,393 | 3.2197 | 4.0106 |
| (c) 92 - 182 Days | 503 | 3.9900 | 4.1555 | 315 | 3.8000 | 4.1500 |
| (d) 183 - 364 Days | — | — | — | 320 | 4.0650 | 4.6025 |
| II. RBI* : Sales | 1 | | | 289 | | |
| : Purchases | — | | | 290+ | | |
| 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 | 64,937 | 2.00 (1) | 7.02 (8) | 85,990 | 1.00 (1) | 3.55 (4) |
| 2. State Govt. Securities | 427 | 2.90 (1) | 3.15 (3) | 144 | 2.30 (1) | 3.16 (3) |
| 3. 91 Day Treasury Bills | 9,521 | 1.34 (1) | 3.18 (3) | 6,832 | 2.20 (1) | 3.15 (3) |
| 4. 182 Day Treasury Bills | 427 | 3.10 (1) | 3.18 (3) | 1,370 | 2.50 (1) | 3.15 (3) |
| 5. 364 Day Treasury Bills | — | — | — | 3,025 | 2.50 (1) | 3.14 (3) |
| IV. RBI: Repo ✕ ^ | — | — | — | 300 | — | 4.75 |
| : Reverse Repo † | 3,72,240 | — | 3.25 | 3,04,155 | — | 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 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.