

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

(Amount in Rs. crore)

| <i>Item</i> | For the Week Ended Sep. 4, 2009 | | | For the Week Ended Sep. 11, 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 | 1,084 | 3.7229 | 3.9635 | 685 | 3.7412 | 4.1351 |
| 2010-11 | 1,602 | 4.5442 | 5.7172 | 1,709 | 4.4172 | 5.7700 |
| 2011-12 | 1,530 | 5.8300 | 6.8800 | 1,080 | 5.8700 | 6.5195 |
| 2012-13 | 679 | 6.3000 | 6.5033 | 718 | 6.4000 | 7.0000 |
| 2013-14 | 924 | 6.8100 | 7.1595 | 66 | 6.9781 | 7.1228 |
| 2014-15 | 2,042 | 6.9479 | 7.2619 | 1,600 | 7.0979 | 7.3202 |
| 2015-18 | 19,415 | 7.1301 | 7.6036 | 19,774 | 7.1113 | 7.5700 |
| 2018-19 | 83 | 7.3909 | 7.5800 | 55 | 7.5517 | 8.0274 |
| Beyond 2019 | 15,760 | 7.1514 | 8.3487 | 26,061 | 7.2725 | 8.2544 |
| 2. State Government Securities | 220 | 7.1000 | 8.2986 | 1,876 | 7.1000 | 8.2986 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 384 | 2.8000 | 3.3586 | 373 | 2.6999 | 3.2497 |
| (b) 15 - 91 Days | 2,662 | 2.6493 | 3.4000 | 4,064 | 2.6493 | 3.4000 |
| (c) 92 - 182 Days | 425 | 3.4499 | 3.8001 | 827 | 3.5299 | 3.7800 |
| (d) 183 - 364 Days | 608 | 3.8500 | 4.2129 | 450 | 3.8500 | 4.5932 |
| II. RBI* : Sales | 245 | | | — | | |
| : Purchases | 3,330 | | | 4,497 + | | |
| 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 | 1,48,196 | 0.10 (1) | 5.00 (6) | 1,74,143 | 0.50 (1) | 5.00 (13) |
| 2. State Govt. Securities | 658 | 2.00 (1) | 2.80 (3) | 912 | 1.20 (1) | 3.00 (3) |
| 3. 91 Day Treasury Bills | 3,472 | 2.10 (1) | 3.10 (3) | 3,751 | 1.05 (1) | 3.05 (3) |
| 4. 182 Day Treasury Bills | 51 | 2.50 (3) | 2.50 (3) | 597 | 2.25 (1) | 2.90 (3) |
| 5. 364 Day Treasury Bills | 5,650 | 2.00 (1) | 3.05 (3) | 8,781 | 1.35 (1) | 3.00 (3) |
| IV. RBI: Repo ✕ ^ | — | — | — | — | — | — |
| : Reverse Repo ! | 7,32,125 | — | 3.25 | 6,87,660 | — | 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.