

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

(Amount in ₹ crore)

| <i>Item</i> | For the Week Ended Aug. 13, 2010 | | | For the Week Ended Aug. 20, 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 | | | | | | |
| 2010-11 | 1,935 | 6.1421 | 8.3536 | 130 | 6.1004 | 6.9726 |
| 2011-12 | 410 | 6.2938 | 6.4338 | 74 | 6.3000 | 6.3810 |
| 2012-13 | 1,401 | 6.8587 | 7.0288 | 676 | 6.8743 | 7.1065 |
| 2013-14 | 1,070 | 7.1381 | 7.3968 | 665 | 7.1937 | 7.3244 |
| 2014-15 | 410 | 7.3494 | 7.6827 | 385 | 7.5471 | 7.6002 |
| 2015-16 | 7,696 | 7.5423 | 7.7445 | 7,489 | 7.5936 | 8.0505 |
| 2016-19 | 6,678 | 7.5533 | 8.4240 | 2,810 | 7.8149 | 8.4246 |
| 2019-20 | 94 | 5.9518 | 7.9492 | 2 | — | 7.9587 |
| Beyond 2020 | 54,533 | 7.7676 | 8.4629 | 48,304 | 7.7899 | 8.4302 |
| 2. State Government Securities | 419 | 8.0853 | 8.4194 | 199 | 8.2500 | 8.3741 |
| 3. Treasury Bills (Residual Maturity in Days) | | | | | | |
| (a) Upto 14 Days | 426 | 5.2599 | 5.8000 | 493 | 5.5017 | 5.8419 |
| (b) 15 - 91 Days | 3,508 | 5.0199 | 6.1495 | 3,008 | 5.3850 | 6.2322 |
| (c) 92 - 182 Days | 769 | 5.8000 | 6.3000 | 220 | 6.1600 | 6.4587 |
| (d) 183 - 364 Days | 1,060 | 6.2000 | 6.3501 | 210 | 6.1851 | 6.3500 |
| II. RBI* : Sales | 86 | | | 167 | | |
| : Purchases | 85 | | | 155+ | | |
| 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 | 72,235 | 3.50 (1) | 5.80 (3) | 43,263 | 4.50 (1) | 6.00 (3) |
| 2. State Govt. Securities | 153 | 4.95 (1) | 5.70 (1) | 62 | 5.65 (1) | 5.70 (2) |
| 3. 91 Day Treasury Bills | 4,437 | 4.70 (1) | 5.80 (3) | 6,088 | 5.50 (1) | 5.75 (3) |
| 4. 182 Day Treasury Bills | 1,662 | 4.60 (1) | 5.80 (3) | 60 | 5.65 (1) | 5.65 (2) |
| 5. 364 Day Treasury Bills | 11,264 | 4.60 (1) | 5.80 (3) | 6,167 | 5.55 (1) | 5.75 (3) |
| IV. RBI : Repo ✕ ^ | 48,020 | — | 5.75 | 59,395 | — | 5.75 |
| : Reverse Repo † | 7,050 | — | 4.50 | — | — | — |

[@] : 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 ₹ 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 ₹ NIL (face value) under Special Market Operation (SMO).

Note : Figures in brackets indicate Repo Period.