

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

(Amount in Rs. crore)

| <i>Item</i>   | For the Week Ended Sep. 26, 2008 |                        |                    | For the Week Ended Oct. 3, 2008 |                        |                    |
|---|----------------------------------|------------------------|--------------------|---------------------------------|------------------------|--------------------|
|   | 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                                  |                                  |                        |                    |                                 |                        |                    |
| 2008-09   | 457                              | 9.4000                 | 9.9022             | 25                              | 9.4894                 | 9.9311             |
| 2009-10   | 2,003                            | 8.5653                 | 9.5526             | 564                             | 8.6023                 | 9.7500             |
| 2010-11   | 131                              | 8.5453                 | 8.8051             | 40                              | 8.4871                 | 8.5697             |
| 2011-12   | 165                              | 8.5528                 | 9.2000             | 150                             | 8.5710                 | 8.5710             |
| 2012-13   | 30                               | 8.5148                 | 9.2000             | 20                              | 9.1800                 | 9.2000             |
| 2013-14   | 1                                | —                      | —                  | 73                              | 8.5588                 | 8.6007             |
| 2014-17   | 628                              | 8.5623                 | 8.6826             | 342                             | 8.6983                 | 8.7103             |
| 2017-18   | 156                              | 8.3504                 | 8.7998             | 56                              | 8.6191                 | 8.6908             |
| Beyond 2018   | 25,642                           | 8.3007                 | 9.6404             | 15,761                          | 8.4129                 | 9.6005             |
| 2. State Government Securities                        | 16                               | —                      | —                  | 219                             | 8.7112                 | 8.7529             |
| 3. Treasury Bills (Residual Maturity in Days)         |                                  |                        |                    |                                 |                        |                    |
| (a) Upto 14 Days                                      | —                                | —                      | —                  | 10                              | 7.9499                 | 7.9499             |
| (b) 15 - 91 Days                                      | 1,561                            | 8.0009                 | 8.9000             | 1,027                           | 8.3500                 | 8.8501             |
| (c) 92 - 182 Days                                     | 324                              | 8.5500                 | 8.7373             | 232                             | 8.6499                 | 8.9892             |
| (d) 183 - 364 Days                                    | 444                              | 8.6036                 | 8.9499             | 116                             | 8.5699                 | 8.6298             |
| <b>II. RBI* : Sales</b>                               | <b>3</b>                         |                        |                    | <b>176</b>                      |                        |                    |
| <b>: Purchase</b>                                     | <b>—</b>                         |                        |                    | <b>175+</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                    | 55,066                           | 5.50 (1)               | 11.25 (109)        | 38,059                          | 8.25 (1)               | 15.25 (5)          |
| 2. State Govt. Securities                             | —                                | —                      | —                  | —                               | —                      | —                  |
| 3. 91 Day Treasury Bills                              | 1,281                            | 9.00 (1)               | 10.20 (3)          | 330                             | 9.60 (2)               | 15.25 (3)          |
| 4. 182 Day Treasury Bills                             | 215                              | 8.95 (1)               | 9.00 (3)           | 129                             | 9.00 (2)               | 9.00 (3)           |
| 5. 364 Day Treasury Bills                             | 693                              | 9.00 (1)               | 9.00 (3)           | 440                             | 9.00 (2)               | 9.50 (3)           |
| <b>IV. RBI: Repo ✕ ^</b>                              | <b>3,19,285</b>                  | <b>—</b>               | <b>9.00</b>        | <b>2,72,520</b>                 | <b>—</b>               | <b>9.00</b>        |
| <b>: Reverse Repo †</b>                               | <b>125</b>                       | <b>—</b>               | <b>6.00</b>        | <b>—</b>                        | <b>—</b>               | <b>—</b>           |

@ : 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.