

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

(₹ Billion)

Items	For the Week Ended Jan. 20, 2012			For the Week Ended Jan. 27, 2012		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	—	—	—	—	—	—
2012-13	1.6	8.5613	8.7163	2.0	8.4847	8.6997
2013-14	—	—	—	1.3	8.0425	8.0500
2014-15	0.3	8.0000	8.0000	0.3	8.0100	8.0100
2015-16	4.9	8.0019	8.1088	3.0	8.0747	8.1095
2016-17	11.7	8.1837	8.2875	4.9	8.1262	8.2570
2017-18	6.7	8.1618	8.2596	2.0	8.1280	8.2429
2018-19	48.6	8.1554	8.3992	68.1	8.0024	8.4048
2019-20	35.7	8.1244	8.2500	21.2	8.1030	8.3286
2020-21	6.2	9.3881	9.7632	1.0	9.3715	9.7445
Beyond 2021	998.8	8.1347	8.6104	871.8	8.0754	8.6497
2. State Government Securities	11.5	8.5555	8.8145	15.3	8.5227	8.7300
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	4.6	8.1522	9.2537	2.0	8.3981	8.7541
(b) 15 - 91 days	36.1	8.3000	8.7479	20.7	8.2504	8.7293
(c) 92 - 182 days	24.8	8.3800	8.6500	0.8	8.4998	8.5306
(d) 183 - 364 days	30.7	7.9931	8.4501	1.2	8.2499	8.3888
II. RBI* : Sales	0.2			0.2		
: Purchases	130.9			105.5 +		
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	369.3	7.50 (1)	9.80 (15)	290.1	6.90 (1)	9.90 (16)
2. State Govt. Securities	—	—	—	3.6	8.45 (2)	9.60 (15)
3. 91-Day Treasury Bills	43.2	8.35 (1)	9.00 (3)	47.2	8.00 (1)	9.50 (3)
4. 182-Day Treasury Bills	61.6	8.50 (1)	8.95 (3)	64.4	8.00 (1)	9.30 (3)
5. 364-Day Treasury Bills	18.6	8.50 (1)	9.00 (3)	23.8	8.60 (1)	9.50 (3)
IV: RBI : Repo ☒ ^	7,615.9	8.50	8.50	5,695.2	8.50	8.50
: Reverse Repo !	0.1	7.50	7.50	82.8	7.50	7.50

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

* RBI's sales, 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 ₹0.05 billion).

☒ Represents 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 Operations (SMO)

Note: Figures in brackets indicate Repo Period.