

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

(₹ Billion)

Items	For the Week Ended Dec. 23, 2011			For the Week Ended Dec. 30, 2011		
	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	16.88	8.3761	8.7375	3.15	8.2039	8.5816
2013-14	—	—	—	—	—	—
2014-15	1.02	8.0372	8.2500	0.10	8.0401	8.0605
2015-16	1.45	8.1085	8.3053	0.45	8.1650	8.2844
2016-17	12.69	8.2252	8.4001	0.26	8.3269	8.4327
2017-18	2.39	8.3134	8.4234	2.29	8.3197	8.5500
2018-19	138.36	8.2925	8.4915	91.17	8.3576	8.6820
2019-20	0.25	8.4000	8.4367	—	—	—
2020-21	25.54	9.2597	9.8031	10.45	8.5401	9.8318
Beyond 2021	1,096.42	8.2682	8.8019	639.35	8.3367	8.7722
2. State Government Securities	34.22	8.6010	8.9058	6.08	8.5644	8.8752
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	6.06	8.3000	8.8009	8.71	8.1998	8.6178
(b) 15 - 91 days	32.46	8.1978	9.0000	27.07	8.2102	8.6001
(c) 92 - 182 days	13.36	8.2200	8.4002	12.00	8.2613	8.4601
(d) 183 - 364 days	25.80	8.1000	8.3001	17.05	8.1201	8.4000
II. RBI* : Sales	—			1.65		
: Purchases	92.80			96.99 +		
III. Repo Transactions ✕ (Other than with RBI)						
	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum	Amount	Rates (%PA) Minimum	Rates (%PA) Maximum
1. Govt. of India Dated Securities	378.07	7.50 (1)	9.90 (15)	298.94	6.25 (1)	9.90 (15)
2. State Govt. Securities	5.35	8.70 (1)	9.26 (3)	14.62	8.50 (1)	9.15 (3)
3. 91-Day Treasury Bills	35.52	8.65 (1)	9.40 (3)	33.53	6.50 (1)	9.10 (3)
4. 182-Day Treasury Bills	49.37	8.70 (1)	9.41 (3)	78.78	8.45 (1)	9.10 (3)
5. 364-Day Treasury Bills	35.61	8.65 (1)	9.41 (3)	41.16	8.45 (1)	9.05 (3)
IV: RBI : Repo ✕ ^	8,335.00	8.50	8.50	6,168.85	8.50	8.50
: Reverse Repo !	0.80	7.50	7.50	243.95	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.