

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

(₹ Billion)

Items	For the Week Ended Jan. 27, 2012			For the Week Ended Feb. 3, 2012		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	—	—	—	—	—	—
2012-13	2.0	8.4847	8.6997	5.9	8.5584	8.7782
2013-14	1.3	8.0425	8.0500	—	—	—
2014-15	0.3	8.0100	8.0100	—	—	—
2015-16	3.0	8.0747	8.1095	1.8	8.0975	8.1454
2016-17	4.9	8.1262	8.2570	4.4	8.1868	8.3187
2017-18	2.0	8.1280	8.2429	3.1	8.1732	8.2780
2018-19	68.1	8.0024	8.4048	61.7	8.1309	8.4236
2019-20	21.2	8.1030	8.3286	48.5	8.1196	8.3899
2020-21	1.0	9.3715	9.7445	6.1	9.4151	9.7831
Beyond 2021	871.8	8.0754	8.6497	915.4	8.0933	8.6595
2. State Government Securities	15.3	8.5227	8.7300	10.6	8.5653	8.7332
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	2.0	8.3981	8.7541	7.9	8.5000	8.8516
(b) 15 - 91 days	20.7	8.2504	8.7293	22.7	8.2998	8.8131
(c) 92 - 182 days	0.8	8.4998	8.5306	8.0	8.4500	8.7500
(d) 183 - 364 days	1.2	8.2499	8.3888	13.1	8.3600	8.5700
<b>II. RBI* : Sales</b>	<b>0.2</b>			<b>1.8</b>		
<b>: Purchases</b>	<b>105.5</b>			<b>6.2 +</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	290.1	6.90 (1)	9.90 (16)	387.0	7.00 (1)	9.80 (16)
2. State Govt. Securities	3.6	8.45 (2)	9.60 (15)	4.4	8.60 (1)	8.70 (3)
3. 91-Day Treasury Bills	47.2	8.00 (1)	9.50 (3)	76.5	8.50 (1)	8.70 (3)
4. 182-Day Treasury Bills	64.4	8.00 (1)	9.30 (3)	82.7	8.50 (1)	8.70 (3)
5. 364-Day Treasury Bills	23.8	8.60 (1)	9.50 (3)	10.6	8.55 (1)	8.70 (3)
<b>IV: RBI : Repo ☒ ^</b>	<b>5,695.2</b>	<b>8.50</b>	<b>8.50</b>	<b>6,229.4</b>	<b>8.50</b>	<b>8.50</b>
<b>: Reverse Repo !</b>	<b>82.8</b>	<b>7.50</b>	<b>7.50</b>	<b>20.7</b>	<b>7.50</b>	<b>7.50</b>

<sup>@</sup> 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.