

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

(₹ Billion)

Items	For the Week Ended Apr. 27, 2012			For the Week Ended May 4, 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						
2012-13	2.1	8.0742	8.6266	2.9	8.1204	8.6892
2013-14	0.5	8.0386	8.0386	2.0	8.0100	8.0617
2014-15	—	—	—	1.0	8.0100	8.0300
2015-16	0.3	8.2010	8.2019	0.9	8.1657	8.2977
2016-17	1.2	8.2963	8.4000	2.5	8.2825	8.3919
2017-18	1.5	8.3703	8.4882	4.3	8.4090	8.5140
2018-19	11.3	8.4137	8.6499	34.2	8.5484	8.6750
2019-20	35.5	8.3377	8.5636	19.9	8.5114	8.6190
2020-21	1.3	9.8917	9.8917	0.4	9.6686	9.8752
2021-22	223.5	8.4119	8.6560	244.5	8.5790	8.7042
Beyond 2022	451.8	8.4115	8.8576	256.4	8.6075	8.9660
2. State Government Securities	11.6	8.2607	9.3100	7.6	8.3723	9.2594
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	9.1	8.1449	8.5000	11.4	8.1900	8.7459
(b) 15 - 91 days	60.7	8.2399	8.4300	53.3	8.1982	8.4364
(c) 92 - 182 days	14.8	8.2301	8.3780	3.2	8.3000	8.3800
(d) 183 - 364 days	6.3	8.0445	8.3500	5.6	8.1500	8.3500
II. RBI* : Sales	2.6			1.5		
: Purchases	14.1			17.5 +		
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	300.8	5.00 (1)	9.00 (16)	274.7	5.90 (1)	9.20 (16)
2. State Govt. Securities	0.8	8.10 (1)	8.10 (3)	0.6	8.08 (1)	8.24 (2)
3. 91-Day Treasury Bills	182.5	8.00 (1)	8.35 (3)	204.2	6.50 (1)	8.70 (3)
4. 182-Day Treasury Bills	165.7	8.00 (1)	8.30 (3)	157.5	7.25 (1)	8.55 (3)
5. 364-Day Treasury Bills	209.9	8.05 (1)	8.30 (3)	188.1	7.55 (1)	9.20 (3)
IV: RBI : Repo † ^	5,675.7	8.00	8.00	4,014.7	8.00	8.00
: Reverse Repo †	6.5	7.00	7.00	13.0	7.00	7.00

[@] 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.