

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

(₹ Billion)

Items	For the Week Ended May 4, 2012			For the Week Ended May 11, 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	2.9	8.1204	8.6892	—	—	—
2013-14	2.0	8.0100	8.0617	—	—	—
2014-15	1.0	8.0100	8.0300	0.3	8.0328	8.0690
2015-16	0.9	8.1657	8.2977	0.8	8.1579	8.2259
2016-17	2.5	8.2825	8.3919	2.2	8.2857	8.3841
2017-18	4.3	8.4090	8.5140	5.5	8.3297	8.4342
2018-19	34.2	8.5484	8.6750	17.2	8.4973	8.5873
2019-20	19.9	8.5114	8.6190	103.4	8.4215	8.6251
2020-21	0.4	9.6686	9.8752	2.9	9.6970	9.9316
2021-22	244.5	8.5790	8.7042	285.5	8.5020	8.6990
Beyond 2022	256.4	8.6075	8.9660	536.5	8.5377	8.9936
2. State Government Securities	7.6	8.3723	9.2594	14.7	8.2598	9.2206
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	11.4	8.1900	8.7459	8.1	8.2656	8.4975
(b) 15 - 91 days	53.3	8.1982	8.4364	36.5	8.2505	8.4364
(c) 92 - 182 days	3.2	8.3000	8.3800	18.0	8.3345	8.4215
(d) 183 - 364 days	5.6	8.1500	8.3500	11.3	8.2000	8.3000
II. RBI* : Sales	1.5			1.6		
: Purchases	17.5			43.2 +		
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	274.7	5.90 (1)	9.20 (16)	301.7	6.50 (1)	9.25 (16)
2. State Govt. Securities	0.6	8.08 (1)	8.24 (2)	5.1	8.05 (1)	8.20 (3)
3. 91-Day Treasury Bills	204.2	6.50 (1)	8.70 (3)	194.6	8.05 (1)	8.25 (3)
4. 182-Day Treasury Bills	157.5	7.25 (1)	8.55 (3)	124.5	8.05 (1)	8.25 (3)
5. 364-Day Treasury Bills	188.1	7.55 (1)	9.20 (3)	145.9	8.05 (1)	8.25 (3)
IV: RBI : Repo ✖ ^	4,014.7	8.00	8.00	5,901.5	8.00	8.00
: Reverse Repo !	13.0	7.00	7.00	0.1	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.