

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

(₹ Billion)

Items	For the Week Ended Jan. 6, 2012			For the Week Ended Jan. 13, 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	5.3	8.3243	8.6905	3.1	8.1200	8.4757
2013-14	0.2	8.0104	8.1222	10.6	7.7800	7.9198
2014-15	0.3	8.2000	8.2000	1.0	8.1300	8.1400
2015-16	7.5	8.1088	8.2871	3.8	8.0673	8.1500
2016-17	4.9	8.2570	8.4922	5.2	8.1502	8.3172
2017-18	12.3	8.3227	8.5507	13.1	8.1504	8.3588
2018-19	81.5	8.3165	8.5799	102.9	8.1305	8.4002
2019-20	—	—	—	—	—	—
2020-21	3.2	9.4234	9.7614	4.7	9.4145	9.7838
Beyond 2021	1,196.7	8.2917	8.9043	1,066.5	8.1437	8.6597
2. State Government Securities	13.6	8.5200	8.9871	20.1	8.4813	8.9868
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	6.7	8.1500	8.8999	4.7	8.1500	8.8998
(b) 15 - 91 days	38.7	8.2497	8.7004	24.6	8.1497	8.6000
(c) 92 - 182 days	20.8	8.2688	8.5500	6.6	8.2500	8.3400
(d) 183 - 364 days	37.9	8.0000	8.5000	64.7	7.8882	8.2000
II. RBI* : Sales	6.8			1.8		
: Purchases	22.1			98.1 +		
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	266.3	7.25 (1)	9.90 (16)	462.7	7.25 (1)	9.90 (16)
2. State Govt. Securities	0.1	8.40 (1)	8.40 (1)	0.3	8.60 (1)	8.60 (3)
3. 91-Day Treasury Bills	53.3	8.39 (1)	8.70 (3)	54.4	8.30 (1)	8.75 (5)
4. 182-Day Treasury Bills	55.3	8.50 (1)	8.80 (3)	93.7	8.45 (1)	9.25 (3)
5. 364-Day Treasury Bills	39.8	8.45 (1)	8.75 (3)	79.3	8.45 (1)	9.25 (3)
IV: RBI : Repo ✕ ^	4,810.8	8.50	8.50	6,392.9	8.50	8.50
: Reverse Repo !	5.4	7.50	7.50	26.9	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 (% 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.