

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

(₹ Billion)

Items	For the Week Ended May 11, 2012			For the Week Ended May 18, 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	—	—	—	2.8	8.8272	8.8291
2013-14	—	—	—	—	—	—
2014-15	0.3	8.0328	8.0690	0.3	8.3741	8.3851
2015-16	0.8	8.1579	8.2259	3.1	8.1081	8.1764
2016-17	2.2	8.2857	8.3841	1.1	8.3040	8.3285
2017-18	5.5	8.3297	8.4342	0.1	8.3630	8.3630
2018-19	17.2	8.4973	8.5873	24.5	8.4666	8.5611
2019-20	103.4	8.4215	8.6251	34.7	8.4058	8.5678
2020-21	2.9	9.6970	9.9316	1.4	8.5495	9.9436
2021-22	285.5	8.5020	8.6990	476.9	8.4657	8.5860
Beyond 2022	536.5	8.5377	8.9936	320.4	8.4934	8.9927
2. State Government Securities	14.7	8.2598	9.2206	19.6	8.8309	9.2012
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	8.1	8.2656	8.4975	11.1	7.9970	8.4002
(b) 15 - 91 days	36.5	8.2505	8.4364	46.7	8.1997	8.4007
(c) 92 - 182 days	18.0	8.3345	8.4215	15.6	8.3000	8.4151
(d) 183 - 364 days	11.3	8.2000	8.3000	27.8	8.1700	8.3500
II. RBI* : Sales	1.6			2.5		
: Purchases	43.2			126.0 +		
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	301.7	6.50 (1)	9.25 (16)	392.1	6.50 (1)	8.20 (15)
2. State Govt. Securities	5.1	8.05 (1)	8.20 (3)	5.4	8.00 (1)	8.20 (3)
3. 91-Day Treasury Bills	194.6	8.05 (1)	8.25 (3)	201.2	7.60 (1)	8.20 (3)
4. 182-Day Treasury Bills	124.5	8.05 (1)	8.25 (3)	180.3	7.35 (1)	8.20 (3)
5. 364-Day Treasury Bills	145.9	8.05 (1)	8.25 (3)	205.1	7.20 (1)	8.20 (3)
IV: RBI : Repo ✕ ^	5,901.5	8.00	8.00	4,713.7	8.00	8.00
: Reverse Repo !	0.1	7.00	7.00	4.4	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.