

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

(₹ Billion)

<i>Items</i>	For the Week Ended Jan. 13, 2012			For the Week Ended Jan. 20, 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	3.1	8.1200	8.4757	1.6	8.5613	8.7163
2013-14	10.6	7.7800	7.9198	—	—	—
2014-15	1.0	8.1300	8.1400	0.3	8.0000	8.0000
2015-16	3.8	8.0673	8.1500	4.9	8.0019	8.1088
2016-17	5.2	8.1502	8.3172	11.7	8.1837	8.2875
2017-18	13.1	8.1504	8.3588	6.7	8.1618	8.2596
2018-19	102.9	8.1305	8.4002	48.6	8.1554	8.3992
2019-20	—	—	—	35.7	8.1244	8.2500
2020-21	4.7	9.4145	9.7838	6.2	9.3881	9.7632
Beyond 2021	1,066.5	8.1437	8.6597	998.8	8.1347	8.6104
2. State Government Securities	20.1	8.4813	8.9868	11.5	8.5555	8.8145
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	4.7	8.1500	8.8998	4.6	8.1522	9.2537
(b) 15 - 91 days	24.6	8.1497	8.6000	36.1	8.3000	8.7479
(c) 92 - 182 days	6.6	8.2500	8.3400	24.8	8.3800	8.6500
(d) 183 - 364 days	64.7	7.8882	8.2000	30.7	7.9931	8.4501
II. RBI* : Sales	1.8			0.2		
: Purchases	98.1			130.9 +		
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	462.7	7.25 (1)	9.90 (16)	369.3	7.50 (1)	9.80 (15)
2. State Govt. Securities	0.3	8.60 (1)	8.60 (3)	—	—	—
3. 91-Day Treasury Bills	54.4	8.30 (1)	8.75 (5)	43.2	8.35 (1)	9.00 (3)
4. 182-Day Treasury Bills	93.7	8.45 (1)	9.25 (3)	61.6	8.50 (1)	8.95 (3)
5. 364-Day Treasury Bills	79.3	8.45 (1)	9.25 (3)	18.6	8.50 (1)	9.00 (3)
IV: RBI : Repo ✕ ^	6,392.9	8.50	8.50	7,615.9	8.50	8.50
: Reverse Repo !	26.9	7.50	7.50	0.1	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'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.