

## 22. Secondary Market Transactions in Government Securities (Face Value)<sup>@</sup>

(₹ Billion)

<b>Items</b>	<b>For the Week Ended Feb. 17, 2012</b>			<b>For the Week Ended Feb. 24, 2012</b>		
	<b>Amount</b>	<b>YTM (%PA) Indicative**</b>		<b>Amount</b>	<b>YTM (%PA) Indicative**</b>	
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	—	—	—	—	—	—
2012-13	1.7	8.8300	8.8820	1.2	8.8572	8.9549
2013-14	0.5	8.0700	8.0700	—	—	—
2014-15	—	—	—	—	—	—
2015-16	1.5	8.1411	8.2008	0.4	8.1638	8.1930
2016-17	6.8	8.2197	8.2870	2.1	8.2180	8.2591
2017-18	1.5	8.2435	8.2902	1.0	8.1050	8.3265
2018-19	45.7	8.2175	8.4000	20.7	8.1845	8.3310
2019-20	38.8	8.2089	8.2859	14.3	8.2314	8.2751
2020-21	0.7	9.7765	9.7765	2.8	9.6132	9.6522
Beyond 2021	628.5	8.1529	8.6187	457.0	8.1553	8.6262
2. State Government Securities	6.0	8.6200	8.6890	11.9	8.6199	8.7983
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	3.8	8.6039	9.0953	7.2	8.8516	9.2659
(b) 15 - 91 days	15.1	8.5000	8.9388	30.6	8.4500	9.0227
(c) 92 - 182 days	3.2	8.5959	8.6998	0.7	8.6001	8.8001
(d) 183 - 364 days	24.0	8.4241	8.5067	13.6	8.3679	8.5500
<b>II. RBI* : Sales</b>	<b>1.8</b>			<b>1.1</b>		
<b>: Purchases</b>	<b>7.2</b>			<b>100.4 +</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	314.1	7.50 (1)	9.80 (19)	435.9	7.25 (1)	9.80 (16)
2. State Govt. Securities	1.0	8.50 (1)	8.70 (1)	8.4	7.50 (1)	8.65 (3)
3. 91-Day Treasury Bills	80.2	8.50 (1)	8.70 (4)	137.6	6.50 (1)	8.70 (3)
4. 182-Day Treasury Bills	82.3	8.48 (1)	8.70 (4)	118.7	7.50 (1)	8.70 (3)
5. 364-Day Treasury Bills	4.0	8.60 (1)	8.70 (4)	27.1	7.50 (1)	8.80 (3)
<b>IV: RBI : Repo ✕ ^</b>	<b>6,701.8</b>	<b>8.50</b>	<b>8.50</b>	<b>5,536.6</b>	<b>8.50</b>	<b>8.50</b>
<b>: Reverse Repo !</b>	<b>15.8</b>	<b>7.50</b>	<b>7.50</b>	<b>146.1</b>	<b>7.50</b>	<b>7.50</b>

<sup>@</sup> 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.