

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

(₹ Billion)

Items	For the Week Ended Mar. 23, 2012			For the Week Ended Mar. 30, 2012		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2011-12	0.3	9.4161	9.4161	—	—	—
2012-13	8.7	9.0046	9.8602	19.4	8.9804	12.7686
2013-14	0.2	8.1193	8.1580	0.4	8.0755	8.0907
2014-15	3.2	8.1450	8.1931	—	—	—
2015-16	1.2	8.2750	8.4342	4.8	8.2662	8.4850
2016-17	1.5	8.3628	8.4500	0.1	8.3386	8.3386
2017-18	2.6	8.4491	8.4971	8.6	8.4745	8.6941
2018-19	20.0	8.3757	8.5368	29.8	8.4427	8.6328
2019-20	9.5	8.3989	8.5590	14.8	8.4103	8.6407
2020-21	1.6	9.6861	9.7654	3.8	8.5620	9.7851
Beyond 2021	278.6	8.2984	8.6625	377.4	8.3318	8.8022
2. State Government Securities	13.7	8.7297	9.0200	20.5	8.3413	9.3790
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	1.1	8.3696	8.8516	9.8	6.3692	9.8500
(b) 15 - 91 days	44.5	7.9803	9.2996	60.5	8.3500	9.1000
(c) 92 - 182 days	1.8	8.6199	8.9700	17.4	8.6177	8.9700
(d) 183 - 364 days	7.1	8.3999	8.5500	35.9	8.2500	8.6728
<b>II. RBI* : Sales</b>	<b>3.4</b>			<b>1.8</b>		
: Purchases	<b>3.5</b>			<b>6.7 +</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	258.3	7.00 (1)	10.75 (30)	191.0	4.00 (1)	11.50 (15)
2. State Govt. Securities	9.8	8.60 (1)	9.50 (29)	6.0	9.00 (1)	11.75 (4)
3. 91-Day Treasury Bills	179.7	7.00 (1)	9.60 (4)	106.7	8.25 (1)	12.50 (4)
4. 182-Day Treasury Bills	159.9	7.50 (1)	9.40 (4)	122.9	8.53 (1)	13.50 (4)
5. 364-Day Treasury Bills	85.3	7.76 (1)	9.50 (4)	58.4	8.65 (1)	11.00 (4)
<b>IV: RBI : Repo ✖ ^</b>	<b>6,478.1</b>	<b>8.50</b>	<b>8.50</b>	<b>8,963.9</b>	<b>8.50</b>	<b>8.50</b>
: Reverse Repo !	<b>30.1</b>	<b>7.50</b>	<b>7.50</b>	<b>4.8</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.