

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

(₹ Billion)

Items	For the Week Ended Feb. 24, 2012			For the Week Ended Mar. 2, 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	—	—	—	—	—	—
2012-13	1.2	8.8572	8.9549	8.3	8.9180	9.1872
2013-14	—	—	—	3.6	8.0800	8.1700
2014-15	—	—	—	—	—	—
2015-16	0.4	8.1638	8.1930	2.3	8.1688	8.2249
2016-17	2.1	8.2180	8.2591	11.6	8.2909	8.3551
2017-18	1.0	8.1050	8.3265	1.9	8.2916	8.3339
2018-19	20.7	8.1845	8.3310	14.4	8.2179	8.4400
2019-20	14.3	8.2314	8.2751	7.6	8.2626	8.2979
2020-21	2.8	9.6132	9.6522	0.5	9.6141	9.6194
Beyond 2021	457.0	8.1553	8.6262	483.1	8.1809	8.5939
2. State Government Securities	11.9	8.6199	8.7983	6.7	8.6561	8.7937
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	7.2	8.8516	9.2659	3.7	8.5065	9.0991
(b) 15 - 91 days	30.6	8.4500	9.0227	47.2	8.2501	11.6352
(c) 92 - 182 days	0.7	8.6001	8.8001	12.1	8.7200	8.9999
(d) 183 - 364 days	13.6	8.3679	8.5500	7.8	8.3700	8.5500
<b>II. RBI* : Sales</b>	<b>0.1</b>			<b>1.0</b>		
<b>: Purchases</b>	<b>100.4</b>			<b>123.2 +</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	435.9	7.25 (1)	9.80 (16)	431.8	8.00 (1)	9.90 (15)
2. State Govt. Securities	8.4	7.50 (1)	8.65 (3)	6.1	8.65 (1)	9.10 (3)
3. 91-Day Treasury Bills	137.6	6.50 (1)	8.70 (3)	109.3	8.50 (1)	9.05 (3)
4. 182-Day Treasury Bills	118.7	7.50 (1)	8.70 (3)	96.9	8.15 (1)	9.10 (3)
5. 364-Day Treasury Bills	27.1	7.50 (1)	8.80 (3)	31.1	8.15 (1)	9.20 (3)
<b>IV: RBI : Repo * ^</b>	<b>5,536.6</b>	<b>8.50</b>	<b>8.50</b>	<b>9,022.4</b>	<b>8.50</b>	<b>8.50</b>
<b>: Reverse Repo !</b>	<b>146.1</b>	<b>7.50</b>	<b>7.50</b>	<b>113.6</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.