

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

(₹ Billion)

Items	For the Week Ended Mar. 30, 2012			For the Week Ended Apr. 6, 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	19.4	8.9804	12.7686	1.4	8.6641	10.3668
2013-14	0.4	8.0755	8.0907	0.8	8.0233	8.3321
2014-15	—	—	—	0.1	8.2369	8.2369
2015-16	4.8	8.2662	8.4850	0.7	8.1399	8.2014
2016-17	0.1	8.3386	8.3386	2.9	8.6100	8.6100
2017-18	8.6	8.4745	8.6941	0.1	8.5728	8.5850
2018-19	29.8	8.4427	8.6328	5.5	8.5201	8.7303
2019-20	14.8	8.4103	8.6407	11.5	8.5523	8.7619
2020-21	3.8	8.5620	9.7851	2.7	8.7617	9.8221
2021-22	302.5	8.3318	8.8022	94.2	8.4791	8.7846
Beyond 2022	74.9	8.3318	8.8022	88.5	8.5622	9.0671
2. State Government Securities	20.5	8.3413	9.3790	27.7	8.5805	9.4488
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	9.8	6.3692	9.8500	4.2	3.0059	8.7500
(b) 15 - 91 days	60.5	8.3500	9.1000	23.9	8.5501	9.2501
(c) 92 - 182 days	17.4	8.6177	8.9700	9.1	8.5000	8.6800
(d) 183 - 364 days	35.9	8.2500	8.6728	26.6	8.2999	8.5800
II. RBI* : Sales	1.8			—		
: Purchases	6.7			63.6 +		
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	191.0	4.00 (1)	11.50 (15)	97.8	4.00 (1)	9.50 (16)
2. State Govt. Securities	6.0	9.00 (1)	11.75 (4)	4.9	8.00 (1)	8.85 (5)
3. 91-Day Treasury Bills	106.7	8.25 (1)	12.50 (4)	110.0	7.00 (1)	9.05 (5)
4. 182-Day Treasury Bills	122.9	8.53 (1)	13.50 (4)	100.8	7.00 (1)	9.05 (5)
5. 364-Day Treasury Bills	58.4	8.65 (1)	11.00 (4)	57.3	7.50 (1)	9.00 (5)
IV: RBI : Repo ✕ ^	8,963.9	8.50	8.50	2,238.4	8.50	8.50
: Reverse Repo !	4.8	7.50	7.50	434.4	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.