

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

(₹ Billion)

Items	For the Week Ended Mar. 2, 2012			For the Week Ended Mar. 9, 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	8.3	8.9180	9.1872	3.6	9.0243	9.3914
2013-14	3.6	8.0800	8.1700	—	—	—
2014-15	—	—	—	0.7	8.1800	8.1800
2015-16	2.3	8.1688	8.2249	0.5	8.1927	8.2051
2016-17	11.6	8.2909	8.3551	2.5	8.2843	8.3512
2017-18	1.9	8.2916	8.3339	2.5	8.2920	8.3418
2018-19	14.4	8.2179	8.4400	6.4	8.3100	8.3597
2019-20	7.6	8.2626	8.2979	6.1	8.2766	8.2951
2020-21	0.5	9.6141	9.6194	0.6	9.6666	9.6930
Beyond 2021	483.1	8.1809	8.5939	314.1	8.2012	8.6049
2. State Government Securities	6.7	8.6561	8.7937	13.5	8.7101	8.9900
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	3.7	8.5065	9.0991	12.0	8.4011	9.4767
(b) 15 - 91 days	47.2	8.2501	11.6352	20.7	8.3108	11.8238
(c) 92 - 182 days	12.1	8.7200	8.9999	5.6	8.7199	8.9801
(d) 183 - 364 days	7.8	8.3700	8.5500	5.8	8.3901	8.5500
II. RBI* : Sales	1.0			3.4		
: Purchases	123.2			115.9 +		
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	431.8	8.00 (1)	9.90 (15)	417.1	7.25 (1)	9.90 (16)
2. State Govt. Securities	6.1	8.65 (1)	9.10 (3)	3.9	7.20 (1)	8.80 (3)
3. 91-Day Treasury Bills	109.3	8.50 (1)	9.05 (3)	123.0	7.80 (1)	8.70 (3)
4. 182-Day Treasury Bills	96.9	8.15 (1)	9.10 (3)	127.3	7.00 (1)	8.70 (3)
5. 364-Day Treasury Bills	31.1	8.15 (1)	9.20 (3)	18.1	7.60 (1)	8.65 (3)
IV: RBI : Repo ✕ ^	9,022.4	8.50	8.50	4,577.5	8.50	8.50
: Reverse Repo !	113.6	7.50	7.50	109.3	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.