

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

(₹ Billion)

<i>Items</i>	For the Week Ended Feb. 3, 2012			For the Week Ended Feb. 10, 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	—	—	—	2.0	9.1372	9.1372
2012-13	5.9	8.5584	8.7782	0.6	8.7209	8.8795
2013-14	—	—	—	0.1	8.1200	8.1200
2014-15	—	—	—	0.5	8.0400	8.0400
2015-16	1.8	8.0975	8.1454	1.3	8.0824	8.1519
2016-17	4.4	8.1868	8.3187	2.1	8.1879	8.3062
2017-18	3.1	8.1732	8.2780	0.6	8.1743	8.2290
2018-19	61.7	8.1309	8.4236	51.1	8.1684	8.3193
2019-20	48.5	8.1196	8.3899	20.7	8.1383	8.2931
2020-21	6.1	9.4151	9.7831	6.4	9.5784	9.7925
Beyond 2021	915.4	8.0933	8.6595	814.8	8.0899	8.5998
2. State Government Securities	10.6	8.5653	8.7332	17.3	8.5394	8.6959
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	7.9	8.5000	8.8516	8.1	8.5490	9.0017
(b) 15 - 91 days	22.7	8.2998	8.8131	34.0	8.3000	8.9000
(c) 92 - 182 days	8.0	8.4500	8.7500	6.4	8.7899	8.8699
(d) 183 - 364 days	13.1	8.3600	8.5700	17.4	8.3596	8.6500
<b>II. RBI* : Sales</b>	<b>1.8</b>			—		
<b>: Purchases</b>	<b>6.2</b>			<b>96.8 +</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	387.0	7.00 (1)	9.80 (16)	554.5	7.00 (1)	9.80 (15)
2. State Govt. Securities	4.4	8.60 (1)	8.70 (3)	3.6	8.25 (1)	8.60 (3)
3. 91-Day Treasury Bills	76.5	8.50 (1)	8.70 (3)	89.6	8.40 (1)	8.71 (3)
4. 182-Day Treasury Bills	82.7	8.50 (1)	8.70 (3)	131.9	7.50 (1)	8.75 (3)
5. 364-Day Treasury Bills	10.6	8.55 (1)	8.70 (3)	24.3	8.35 (1)	8.75 (3)
<b>IV: RBI : Repo ✕ ^</b>	<b>6,229.4</b>	<b>8.50</b>	<b>8.50</b>	<b>5,570.7</b>	<b>8.50</b>	<b>8.50</b>
<b>: Reverse Repo !</b>	<b>20.7</b>	<b>7.50</b>	<b>7.50</b>	<b>3.5</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.