

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

(₹ Billion)

Items	For the Week Ended Apr. 6, 2012			For the Week Ended Apr. 13, 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	1.4	8.6641	10,3668	7.2	8.4492	8.7950
2013-14	0.8	8.0233	8,3321	2.9	8.1081	8.3800
2014-15	0.1	8.2369	8,2369	0.7	8.1500	8.2300
2015-16	0.7	8.1399	8,2014	8.9	8.1035	8.2700
2016-17	2.9	8.6100	8,6100	1.3	8.4295	8.9503
2017-18	0.1	8.5728	8,5850	5.6	8.4656	8.7089
2018-19	5.5	8.5201	8,7303	2.5	8.4565	8.7079
2019-20	11.5	8.5523	8,7619	54.6	8.4035	8.7626
2020-21	2.7	8.7617	9,8221	1.8	9.6932	9.8324
2021-22	94.2	8.4791	8,7846	254.3	8.4105	8.7691
Beyond 2022	88.5	8.5622	9,0671	449.6	8.4497	9.0572
2. State Government Securities	27.7	8.5805	9,4488	29.4	8.7397	9.8496
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	4.2	3.0059	8,7500	3.7	8.5430	8.9008
(b) 15 - 91 days	23.9	8.5501	9,2501	75.5	8.5201	8.8131
(c) 92 - 182 days	9.1	8.5000	8,6800	21.2	8.4700	8.7800
(d) 183 - 364 days	26.6	8.2999	8,5800	20.7	8.2500	8.4999
II. RBI* : Sales	—			1.1		
: Purchases	63.6			32.2 +		
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	97.8	4.00 (1)	9.50 (16)	254.9	5.00 (1)	9.60 (89)
2. State Govt. Securities	4.9	8.00 (1)	8.85 (5)	6.7	8.45 (1)	8.70 (4)
3. 91-Day Treasury Bills	110.0	7.00 (1)	9.05 (5)	199.9	8.25 (1)	8.70 (9)
4. 182-Day Treasury Bills	100.8	7.00 (1)	9.05 (5)	146.9	8.00 (1)	8.80 (3)
5. 364-Day Treasury Bills	57.3	7.50 (1)	9.00 (5)	139.7	8.35 (1)	8.70 (3)
IV: RBI : Repo ✖ ^	2,238.4	8.50	8.50	4,427.6	8.50	8.50
: Reverse Repo !	434.4	7.50	7.50	3.1	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.