

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

(₹ Billion)

<i>Items</i>	For the Week Ended Mar. 9, 2012			For the Week Ended Mar. 16, 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	3.6	9.0243	9.3914	16.3	8.9537	9.3287
2013-14	—	—	—	0.1	8.1526	8.2256
2014-15	0.7	8.1800	8.1800	5.3	8.0539	8.1800
2015-16	0.5	8.1927	8.2051	0.6	8.1807	8.2170
2016-17	2.5	8.2843	8.3512	0.7	8.2803	8.4511
2017-18	2.5	8.2920	8.3418	6.3	8.3307	8.4485
2018-19	6.4	8.3100	8.3597	15.3	8.3409	8.5000
2019-20	6.1	8.2766	8.2951	10.8	8.2960	8.4078
2020-21	0.6	9.6666	9.6930	1.7	9.6765	9.6943
Beyond 2021	314.1	8.2012	8.6049	534.3	8.2467	8.7366
2. State Government Securities	13.5	8.7101	8.9900	25.0	8.7043	8.9900
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	12.0	8.4011	9.4767	3.2	8.1467	8.9978
(b) 15 - 91 days	20.7	8.3108	11.8238	38.0	8.1059	9.0646
(c) 92 - 182 days	5.6	8.7199	8.9801	6.5	8.5499	8.7200
(d) 183 - 364 days	5.8	8.3901	8.5500	23.6	8.2800	8.5000
II. RBI* : Sales	3.4			—		
: Purchases	115.9			116.3 +		
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	417.1	7.25 (1)	9.90 (16)	400.7	6.00 (1)	9.00 (8)
2. State Govt. Securities	3.9	7.20 (1)	8.80 (3)	11.1	8.60 (1)	8.70 (3)
3. 91-Day Treasury Bills	123.0	7.80 (1)	8.70 (3)	112.2	8.50 (1)	8.80 (3)
4. 182-Day Treasury Bills	127.3	7.00 (1)	8.70 (3)	143.2	8.50 (1)	8.80 (3)
5. 364-Day Treasury Bills	18.1	7.60 (1)	8.65 (3)	8.9	8.50 (1)	8.60 (1)
IV: RBI : Repo ✕ ^	4,577.5	8.50	8.50	6,919.3	8.50	8.50
: Reverse Repo !	109.3	7.50	7.50	16.1	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.