

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

(₹ Billion)

<i>Items</i>	For the Week Ended Feb. 10, 2012			For the Week Ended Feb. 17, 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	2.0	9.1372	9.1372	—	—	—
2012-13	0.6	8.7209	8.8795	1.7	8.8300	8.8820
2013-14	0.1	8.1200	8.1200	0.5	8.0700	8.0700
2014-15	0.5	8.0400	8.0400	—	—	—
2015-16	1.3	8.0824	8.1519	1.5	8.1411	8.2008
2016-17	2.1	8.1879	8.3062	6.8	8.2197	8.2870
2017-18	0.6	8.1743	8.2290	1.5	8.2435	8.2902
2018-19	51.1	8.1684	8.3193	45.7	8.2175	8.4000
2019-20	20.7	8.1383	8.2931	38.8	8.2089	8.2859
2020-21	6.4	9.5784	9.7925	0.7	9.7765	9.7765
Beyond 2021	814.8	8.0899	8.5998	628.5	8.1529	8.6187
2. State Government Securities	17.3	8.5394	8.6959	6.0	8.6200	8.6890
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	8.1	8.5490	9.0017	3.8	8.6039	9.0953
(b) 15 - 91 days	34.0	8.3000	8.9000	15.1	8.5000	8.9388
(c) 92 - 182 days	6.4	8.7899	8.8699	3.2	8.5959	8.6998
(d) 183 - 364 days	17.4	8.3596	8.6500	24.0	8.4241	8.5067
II. RBI* : Sales	—			1.8		
: Purchases	96.8			7.2 +		
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	554.5	7.00 (1)	9.80 (15)	314.1	7.50 (1)	9.80 (19)
2. State Govt. Securities	3.6	8.25 (1)	8.60 (3)	1.0	8.50 (1)	8.70 (1)
3. 91-Day Treasury Bills	89.6	8.40 (1)	8.71 (3)	80.2	8.50 (1)	8.70 (4)
4. 182-Day Treasury Bills	131.9	7.50 (1)	8.75 (3)	82.3	8.48 (1)	8.70 (4)
5. 364-Day Treasury Bills	24.3	8.35 (1)	8.75 (3)	4.0	8.60 (1)	8.70 (4)
IV: RBI : Repo ✖ ^	5,570.7	8.50	8.50	6,701.8	8.50	8.50
: Reverse Repo †	3.5	7.50	7.50	15.8	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.