

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

(₹ Billion)

Items	For the Week Ended Mar. 16, 2012			For the Week Ended Mar. 23, 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	—	—	—	0.3	9.4161	9.4161
2012-13	16.3	8.9537	9.3287	8.7	9.0046	9.8602
2013-14	0.1	8.1526	8.2256	0.2	8.1193	8.1580
2014-15	5.3	8.0539	8.1800	3.2	8.1450	8.1931
2015-16	0.6	8.1807	8.2170	1.2	8.2750	8.4342
2016-17	0.7	8.2803	8.4511	1.5	8.3628	8.4500
2017-18	6.3	8.3307	8.4485	2.6	8.4491	8.4971
2018-19	15.3	8.3409	8.5000	20.0	8.3757	8.5368
2019-20	10.8	8.2960	8.4078	9.5	8.3989	8.5590
2020-21	1.7	9.6765	9.6943	1.6	9.6861	9.7654
Beyond 2021	534.3	8.2467	8.7366	278.6	8.2984	8.6625
2. State Government Securities	25.0	8.7043	8.9900	13.7	8.7297	9.0200
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 days	3.2	8.1467	8.9978	1.1	8.3696	8.8516
(b) 15 - 91 days	38.0	8.1059	9.0646	44.5	7.9803	9.2996
(c) 92 - 182 days	6.5	8.5499	8.7200	1.8	8.6199	8.9700
(d) 183 - 364 days	23.6	8.2800	8.5000	7.1	8.3999	8.5500
II. RBI* : Sales	—			3.4		
: Purchases	116.3			3.5 +		
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	400.7	6.00 (1)	9.00 (8)	258.3	7.00 (1)	10.75 (30)
2. State Govt. Securities	11.1	8.60 (1)	8.70 (3)	9.8	8.60 (1)	9.50 (29)
3. 91-Day Treasury Bills	112.2	8.50 (1)	8.80 (3)	179.7	7.00 (1)	9.60 (4)
4. 182-Day Treasury Bills	143.2	8.50 (1)	8.80 (3)	159.9	7.50 (1)	9.40 (4)
5. 364-Day Treasury Bills	8.9	8.50 (1)	8.60 (1)	85.3	7.76 (1)	9.50 (4)
IV: RBI : Repo ☒ ^	6,919.3	8.50	8.50	6,478.1	8.50	8.50
: Reverse Repo !	16.1	7.50	7.50	30.1	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.