

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

(₹ Billion)

<b>Items</b>	For the Week Ended May 18, 2012			For the Week Ended May 25, 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						
2012-13	2.8	8.8272	8.8291	0.4	8.8450	8.8450
2013-14	—	—	—	0.5	8.0172	8.0172
2014-15	0.3	8.3741	8.3851	—	—	—
2015-16	3.1	8.1081	8.1764	0.4	8.1629	8.1706
2016-17	1.1	8.3040	8.3285	3.2	8.2953	8.3850
2017-18	0.1	8.3630	8.3630	3.7	8.3323	8.3768
2018-19	24.5	8.4666	8.5611	6.9	8.4023	8.4876
2019-20	34.7	8.4058	8.5678	45.3	8.4056	8.4479
2020-21	1.4	8.5495	9.9436	2.3	9.6118	9.9924
2021-22	476.9	8.4657	8.5860	186.0	8.4729	8.5699
Beyond 2022	320.4	8.4934	8.9927	343.2	8.5112	8.9267
2. State Government Securities	19.6	8.8309	9.2012	29.6	8.7716	9.2107
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	11.1	7.9970	8.4002	5.0	8.2108	8.4983
(b) 15 - 91 days	46.7	8.1997	8.4007	37.1	8.2500	8.4006
(c) 92 - 182 days	15.6	8.3000	8.4151	14.5	8.2801	8.4215
(d) 183 - 364 days	27.8	8.1700	8.3500	17.1	8.2201	8.4500
<b>II. RBI* : Sales</b>	<b>2.5</b>			<b>0.5</b>		
<b>: Purchases</b>	<b>126.0</b>			<b>129.2 +</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	392.1	6.5 (1)	8.2 (15)	338.8	6.5 (1)	9.25 (18)
2. State Govt. Securities	5.4	8 (1)	8.2 (3)	6.8	7.95 (1)	9.25 (17)
3. 91-Day Treasury Bills	201.2	7.6 (1)	8.2 (3)	141.1	8 (1)	8.15 (3)
4. 182-Day Treasury Bills	180.3	7.35 (1)	8.2 (3)	103.7	8 (1)	8.15 (3)
5. 364-Day Treasury Bills	205.1	7.2 (1)	8.2 (3)	199.7	7.9 (1)	8.15 (3)
<b>IV: RBI : Repo ✕ ^</b>	<b>4,713.7</b>	<b>8.00</b>	<b>8.00</b>	<b>5,026.9</b>	<b>8.00</b>	<b>8.00</b>
<b>: Reverse Repo !</b>	<b>4.4</b>	<b>7.00</b>	<b>7.00</b>	<b>10.2</b>	<b>7.00</b>	<b>7.00</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.