

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

(₹ Billion)

Items	For the Week Ended June 22, 2012			For the Week Ended June 29, 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	0.5	8.5339	8.5339	0.5	8.4896	8.4896
2013-14	0.2	7.9239	8.0565	3.0	7.8875	8.0250
2014-15	0.9	7.9000	7.9200	1.9	7.9600	8.0210
2015-16	14.9	7.9109	8.0523	4.3	7.9845	8.0499
2016-17	3.0	8.1220	8.2812	5.6	8.0575	8.2018
2017-18	0.3	8.1924	8.2392	7.8	8.1368	8.1737
2018-19	18.7	8.1553	8.3409	28.6	8.1699	8.2673
2019-20	81.5	8.1012	8.3001	137.7	8.1435	8.2969
2020-21	2.8	9.3907	9.9266	1.2	9.3930	9.4118
2021-22	378.6	8.2351	8.4743	169.8	8.2954	8.3840
Beyond 2022	715.2	8.0168	8.7158	511.0	8.0133	9.0002
2. State Government Securities	13.4	8.7575	9.0613	12.6	8.5999	9.1083
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	6.4	8.0000	8.5065	18.4	8.1468	8.3200
(b) 15 - 91 days	47.3	7.6517	8.4997	68.7	7.9999	8.3110
(c) 92 - 182 days	10.6	8.2201	8.3127	15.8	8.1699	8.3268
(d) 183 - 364 days	8.1	7.8500	8.1799	13.2	8.0700	8.3085
II. RBI* : Sales	2.1			0.6		
: Purchases	2.2			115.6 +		
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	369.2	6.75 (1)	9.40 (18)	385.5	6.50 (1)	9.40 (20)
2. State Govt. Securities	3.6	8.05 (1)	8.05 (1)	2.1	8.00 (1)	9.40 (20)
3. 91-Day Treasury Bills	204.0	7.90 (1)	8.15 (3)	219.2	7.25 (1)	8.15 (4)
4. 182-Day Treasury Bills	66.5	8.00 (1)	8.30 (3)	140.9	7.55 (1)	8.10 (4)
5. 364-Day Treasury Bills	207.5	7.75 (1)	8.30 (3)	241.2	7.40 (1)	8.15 (4)
IV: RBI : Repo ✕ ^	5,766.2	8.00	8.00	4,474.7	8.00	8.00
: Reverse Repo !	1.0	7.00	7.00	116.9	7.00	7.00

[@] 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 (% 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.