

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

(₹ Billion)

Items	For the Week Ended June 29, 2012			For the Week Ended July 6, 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	8.4896	8.4896	—	—	—
2013-14	3.0	7.8875	8.0250	0.3	7.9890	7.9890
2014-15	1.9	7.9600	8.0210	0.3	7.9800	8.0500
2015-16	4.3	7.9845	8.0499	1.1	8.0033	8.0481
2016-17	5.6	8.0575	8.2018	3.4	8.0348	8.1223
2017-18	7.8	8.1368	8.1737	32.4	8.0100	8.2018
2018-19	28.6	8.1699	8.2673	14.7	8.1834	8.2570
2019-20	137.7	8.1435	8.2969	115.3	8.1818	8.2577
2020-21	1.2	9.3930	9.4118	3.7	9.3584	9.5129
2021-22	169.8	8.2954	8.3840	144.8	8.3217	8.4111
Beyond 2022	511.0	8.0133	9.0002	562.6	8.0894	8.6732
2. State Government Securities	12.6	8.5999	9.1083	13.5	8.8465	9.1900
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	18.4	8.1468	8.3200	3.1	8.1778	8.2500
(b) 15 - 91 days	68.7	7.9999	8.3110	46.9	7.9900	8.3999
(c) 92 - 182 days	15.8	8.1699	8.3268	12.5	8.1900	8.2692
(d) 183 - 364 days	13.2	8.0700	8.3085	27.5	8.0100	8.1600
II. RBI* : Sales	0.6			7.6		
: Purchases	115.6			13.2 +		
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	385.5	6.50 (1)	9.40 (20)	300.6	7.00 (1)	9.40 (20)
2. State Govt. Securities	2.1	8.00 (1)	9.40 (20)	5.2	7.93 (1)	8.00 (3)
3. 91-Day Treasury Bills	219.2	7.25 (1)	8.15 (4)	163.2	7.00 (1)	8.25 (3)
4. 182-Day Treasury Bills	140.9	7.55 (1)	8.10 (4)	90.6	7.95 (1)	8.20 (3)
5. 364-Day Treasury Bills	241.2	7.40 (1)	8.15 (4)	190.3	7.90 (1)	8.15 (3)
IV: RBI : Repo ✖ ^	4,474.7	8.00	8.00	1,724.7	8.00	8.00
: Reverse Repo !	116.9	7.00	7.00	24.9	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'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.