

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

(₹ Billion)

Items	For the Week Ended June 15, 2012			For the Week Ended June 22, 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	0.2	8.6167	8.6167	0.5	8.5339	8.5339
2013-14	2.4	7.8000	7.9300	0.2	7.9239	8.0565
2014-15	3.0	7.8300	7.9500	0.9	7.9000	7.9200
2015-16	5.7	7.9100	7.9877	14.9	7.9109	8.0523
2016-17	3.1	8.0788	8.2261	3.0	8.1220	8.2812
2017-18	4.7	8.0861	8.1956	0.3	8.1924	8.2392
2018-19	59.0	8.0860	8.2766	18.7	8.1553	8.3409
2019-20	173.2	8.0397	8.2236	81.5	8.1012	8.3001
2020-21	9.6	9.4405	9.9470	2.8	9.3907	9.9266
2021-22	482.6	8.1553	8.3821	378.6	8.2351	8.4743
Beyond 2022	955.5	7.9630	8.7115	715.2	8.0168	8.7158
2. State Government Securities	14.6	8.7519	9.0141	13.4	8.7575	9.0613
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	18.7	8.1200	8.3022	6.4	8.0000	8.5065
(b) 15 - 91 days	60.4	7.9069	8.3037	47.3	7.6517	8.4997
(c) 92 - 182 days	24.4	8.0000	8.2900	10.6	8.2201	8.3127
(d) 183 - 364 days	52.0	7.8500	8.0999	8.1	7.8500	8.1799
II. RBI* : Sales	—			2.1		
: Purchases	112.1			2.2 +		
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	655.1	6.75 (1)	9.40 (19)	369.2	6.75 (1)	9.40 (18)
2. State Govt. Securities	1.9	8.05 (1)	8.10 (1)	3.6	8.05 (1)	8.05 (1)
3. 91-Day Treasury Bills	291.5	7.63 (1)	8.10 (3)	204.0	7.90 (1)	8.15 (3)
4. 182-Day Treasury Bills	131.7	7.50 (1)	8.10 (3)	66.5	8.00 (1)	8.30 (3)
5. 364-Day Treasury Bills	281.4	7.90 (1)	8.10 (3)	207.5	7.75 (1)	8.30 (3)
IV: RBI : Repo ☒ ^	4,005.6	8.00	8.00	5,766.2	8.00	8.00
: Reverse Repo !	14.5	7.00	7.00	1.0	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.