

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

(₹ Billion)

<i>Items</i>	For the Week Ended May 25, 2012			For the Week Ended June 1, 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	0.4	8.8450	8.8450	1.2	8.6338	8.6338
2013-14	0.5	8.0172	8.0172	0.9	8.0226	8.0226
2014-15	—	—	—	1.1	8.1100	8.1759
2015-16	0.4	8.1629	8.1706	1.6	8.0945	8.1877
2016-17	3.2	8.2953	8.3850	2.3	8.2620	8.3907
2017-18	3.7	8.3323	8.3768	3.5	8.2625	8.3899
2018-19	6.9	8.4023	8.4876	42.1	8.3100	8.4888
2019-20	45.3	8.4056	8.4479	48.2	8.2598	8.4340
2020-21	2.3	9.6118	9.9924	1.2	9.6123	9.9845
2021-22	186.0	8.4729	8.5699	406.7	8.3571	8.5649
Beyond 2022	343.2	8.5112	8.9267	348.6	8.4077	8.9259
2. State Government Securities	29.6	8.7716	9.2107	15.5	8.9656	9.1974
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	5.0	8.2108	8.4983	6.7	8.0994	8.4484
(b) 15 - 91 days	37.1	8.2500	8.4006	61.2	8.1840	8.4006
(c) 92 - 182 days	14.5	8.2801	8.4215	17.6	8.2800	8.5885
(d) 183 - 364 days	17.1	8.2201	8.4500	26.4	8.1500	8.3700
II. RBI* : Sales	0.5			0.1		
: Purchases	129.2			123.1 +		
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	338.8	6.50 (1)	9.25 (18)	504.0	6.75 (1)	9.50 (61)
2. State Govt. Securities	6.8	7.95 (1)	9.25 (17)	4.7	7.90 (1)	8.05 (4)
3. 91-Day Treasury Bills	141.1	8.00 (1)	8.15 (3)	226.2	7.35 (1)	8.05 (3)
4. 182-Day Treasury Bills	103.7	8.00 (1)	8.15 (3)	138.6	7.50 (1)	8.05 (3)
5. 364-Day Treasury Bills	199.7	7.90 (1)	8.15 (3)	238.2	7.25 (1)	8.05 (3)
IV: RBI : Repo ✖ ^	5,026.9	8.00	8.00	3,951.0	8.00	8.00
: Reverse Repo !	10.2	7.00	7.00	63.7	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.