

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

(₹ Billion)

Items	For the Week Ended June 1, 2012			For the Week Ended June 8, 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	1.2	8.6338	8.6338	—	—	—
2013-14	0.9	8.0226	8.0226	2.3	7.9500	8.0058
2014-15	1.1	8.1100	8.1759	2.4	7.9100	7.9700
2015-16	1.6	8.0945	8.1877	10.9	7.9767	8.1047
2016-17	2.3	8.2620	8.3907	2.3	8.1394	8.2390
2017-18	3.5	8.2625	8.3899	3.9	8.1944	8.2926
2018-19	42.1	8.3100	8.4888	27.9	8.2387	8.3643
2019-20	48.2	8.2598	8.4340	107.7	8.1875	8.3186
2020-21	1.2	9.6123	9.9845	4.4	9.4582	9.9963
2021-22	406.7	8.3571	8.5649	379.9	8.2984	8.4314
Beyond 2022	348.6	8.4077	8.9259	737.4	8.3386	8.8400
2. State Government Securities	15.5	8.9656	9.1974	20.5	8.8204	9.0938
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	6.7	8.0994	8.4484	16.7	8.0005	8.4000
(b) 15 - 91 days	61.2	8.1840	8.4006	40.7	8.0001	8.4000
(c) 92 - 182 days	17.6	8.2800	8.5885	13.0	8.1000	8.2100
(d) 183 - 364 days	26.4	8.1500	8.3700	44.9	7.9325	8.2829
II. RBI* : Sales	0.1			—		
: Purchases	123.1			6.8 +		
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	504.0	6.75 (1)	9.50 (61)	601.2	6.75 (1)	9.40 (90)
2. State Govt. Securities	4.7	7.90 (1)	8.05 (4)	1.4	8.00 (1)	8.11 (1)
3. 91-Day Treasury Bills	226.2	7.35 (1)	8.05 (3)	170.3	7.90 (1)	8.25 (3)
4. 182-Day Treasury Bills	138.6	7.50 (1)	8.05 (3)	89.1	8.00 (1)	8.20 (3)
5. 364-Day Treasury Bills	238.2	7.25 (1)	8.05 (3)	234.7	8.00 (1)	8.22 (3)
IV: RBI : Repo ✕ ^	3,951.0	8.00	8.00	4,485.8	8.00	8.00
: Reverse Repo !	63.7	7.00	7.00	0.3	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.