

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

(₹ Billion)

Items	For the Week Ended June 8, 2012			For the Week Ended June 15, 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
2013-14	2.3	7.9500	8.0058	2.4	7.8000	7.9300
2014-15	2.4	7.9100	7.9700	3.0	7.8300	7.9500
2015-16	10.9	7.9767	8.1047	5.7	7.9100	7.9877
2016-17	2.3	8.1394	8.2390	3.1	8.0788	8.2261
2017-18	3.9	8.1944	8.2926	4.7	8.0861	8.1956
2018-19	27.9	8.2387	8.3643	59.0	8.0860	8.2766
2019-20	107.7	8.1875	8.3186	173.2	8.0397	8.2236
2020-21	4.4	9.4582	9.9963	9.6	9.4405	9.9470
2021-22	379.9	8.2984	8.4314	482.6	8.1553	8.3821
Beyond 2022	737.4	8.3386	8.8400	955.5	7.9630	8.7115
2. State Government Securities	20.5	8.8204	9.0938	14.6	8.7519	9.0141
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	16.7	8.0005	8.4000	18.7	8.1200	8.3022
(b) 15 - 91 days	40.7	8.0001	8.4000	60.4	7.9069	8.3037
(c) 92 - 182 days	13.0	8.1000	8.2100	24.4	8.0000	8.2900
(d) 183 - 364 days	44.9	7.9325	8.2829	52.0	7.8500	8.0999
II. RBI* : Sales	—			—		
 : Purchases	6.8			112.1 +		
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	601.2	6.75 (1)	9.40 (90)	655.1	6.75 (1)	9.40 (19)
2. State Govt. Securities	1.4	8.00 (1)	8.11 (1)	1.9	8.05 (1)	8.10 (1)
3. 91-Day Treasury Bills	170.3	7.90 (1)	8.25 (3)	291.5	7.63 (1)	8.10 (3)
4. 182-Day Treasury Bills	89.1	8.00 (1)	8.20 (3)	131.7	7.50 (1)	8.10 (3)
5. 364-Day Treasury Bills	234.7	8.00 (1)	8.22 (3)	281.4	7.90 (1)	8.10 (3)
IV: RBI : Repo ✖ ^	4,485.8	8.00	8.00	4,005.6	8.00	8.00
 : Reverse Repo !	0.3	7.00	7.00	14.5	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.