

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

(₹ Billion)

Items	For the Week Ended July 20, 2012			For the Week Ended July 27, 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	—	—	—	—	—	—
2013-14	1.3	7.8300	7.8758	4.4	7.8536	7.9167
2014-15	2.8	7.8300	7.9275	0.8	7.8473	7.9000
2015-16	3.0	7.8641	7.9191	2.9	7.8836	7.9145
2016-17	2.7	7.9339	8.0268	1.9	7.8801	8.0005
2017-18	55.7	7.9324	8.1009	5.3	7.9375	8.0549
2018-19	36.4	8.0693	8.1900	21.7	8.0609	8.1600
2019-20	184.0	8.0906	8.1809	112.9	8.1024	8.1710
2020-21	0.1	9.3211	9.3211	—	—	—
2021-22	141.0	8.1983	8.3212	55.9	8.2164	8.2707
Beyond 2022	999.5	8.0147	8.6079	680.2	8.0512	8.5801
2. State Government Securities	38.6	8.5293	8.8993	28.1	8.3962	8.9497
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	5.3	8.1000	8.1518	21.4	8.0000	8.1504
(b) 15 - 91 days	68.1	8.0001	8.2000	60.2	8.0705	8.1999
(c) 92 - 182 days	17.3	8.0500	8.1802	18.5	8.0500	8.1501
(d) 183 - 364 days	34.6	7.8700	8.0400	32.3	7.8750	8.0625
II. RBI* : Sales	0.6			0.3		
: Purchases	4.1			3.6 +		
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	502.5	7.00 (1)	9.40 (21)	509.4	7.50 (1)	9.50 (60)
2. State Govt. Securities	3.8	8.10 (1)	8.10 (3)	7.3	8.00 (1)	9.40 (17)
3. 91-Day Treasury Bills	195.7	7.96 (1)	8.15 (3)	222.3	7.90 (1)	8.10 (3)
4. 182-Day Treasury Bills	115.4	7.93 (1)	8.15 (3)	173.5	7.60 (1)	8.10 (3)
5. 364-Day Treasury Bills	155.6	8.00 (1)	8.15 (3)	203.5	7.55 (1)	8.10 (3)
IV: RBI : Repo ✖ ^	2,758.2	8.00	8.00	1,699.0	8.00	8.00
: Reverse Repo †	0.3	7.00	7.00	7.8	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.