

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

(₹ Billion)

Items	For the Week Ended August 24, 2012			For the Week Ended August 31, 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	0.1	9.1270	9.1270	0.3	8.0924	8.0924
2013-14	0.4	8.0156	8.0593	0.7	7.8899	7.9479
2014-15	0.1	7.9563	7.9563	0.2	7.9521	7.9521
2015-16	4.6	7.9647	8.0240	1.7	7.9757	8.0018
2016-17	—	—	—	0.1	8.0821	8.0821
2017-18	7.4	8.1774	8.2232	57.7	8.1545	8.2190
2018-19	—	—	—	2.7	8.2024	8.2559
2019-20	87.6	8.2793	8.3606	89.8	8.2516	8.3606
2020-21	0.9	9.2787	9.3156	1.8	9.3070	9.4031
2021-22	2.6	8.3682	8.3868	4.6	8.3083	8.3758
Beyond 2022	531.1	8.2088	8.6625	882.5	8.1575	8.6392
2. State Government Securities	23.6	8.6287	8.9600	26.3	8.6686	8.9480
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	31.1	8.0400	8.1504	32.4	8.0000	8.1449
(b) 15 - 91 days	84.6	8.1000	8.2401	88.1	8.0009	8.2403
(c) 92 - 182 days	8.6	8.1802	8.2202	41.7	8.2001	8.2475
(d) 183 - 364 days	13.4	8.0500	8.1500	37.3	8.0500	8.1701
II. RBI* : Sales	0.1			1.7		
: Purchases	0.9			4.9 +		
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	456.2	7.65 (1)	9.40 (21)	482.2	7.75 (1)	9.40 (20)
2. State Govt. Securities	23.3	7.32 (1)	8.00 (3)	16.9	7.94 (1)	8.05 (3)
3. 91-Day Treasury Bills	175.3	7.50 (1)	8.05 (3)	209.7	7.90 (1)	8.10 (3)
4. 182-Day Treasury Bills	150.0	7.70 (1)	8.00 (3)	120.5	7.90 (1)	8.05 (3)
5. 364-Day Treasury Bills	193.7	7.70 (1)	8.00 (3)	125.9	7.95 (1)	8.10 (3)
IV: RBI : Repo ✕ ^	1,624.9	8.00	8.00	2,389.3	8.00	8.00
: Reverse Repo !	28.1	7.00	7.00	0.1	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.