

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

(₹ Billion)

Items	For the Week Ended July 27, 2012			For the Week Ended August 3, 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	—	—	—	0.8	8.4382	8.7584
2013-14	4.4	7.8536	7.9167	1.3	7.9417	7.9613
2014-15	0.8	7.8473	7.9000	—	—	—
2015-16	2.9	7.8836	7.9145	0.1	7.8893	7.8893
2016-17	1.9	7.8801	8.0005	1.2	8.0548	8.1281
2017-18	5.3	7.9375	8.0549	28.9	7.9976	8.1853
2018-19	21.7	8.0609	8.1600	16.0	8.1025	8.2394
2019-20	112.9	8.1024	8.1710	95.0	8.1440	8.3162
2020-21	—	—	—	1.5	9.2575	9.3761
2021-22	55.9	8.2164	8.2707	24.6	8.2455	8.4240
Beyond 2022	680.2	8.0512	8.5801	483.2	8.0746	8.6592
2. State Government Securities	28.1	8.3962	8.9497	4.7	8.0889	8.9175
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	21.4	8.0000	8.1504	17.5	8.0000	8.1500
(b) 15 - 91 days	60.2	8.0705	8.1999	69.6	8.0200	8.2503
(c) 92 - 182 days	18.5	8.0500	8.1501	23.9	8.2000	8.2500
(d) 183 - 364 days	32.3	7.8750	8.0625	28.8	7.9000	8.1800
II. RBI* : Sales	0.3			2.4		
: Purchases	3.6			4.5 +		
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	509.4	7.50 (1)	9.50 (60)	399.7	7.00 (1)	9.40 (31)
2. State Govt. Securities	7.3	8.00 (1)	9.40 (17)	9.6	7.95 (1)	8.07 (3)
3. 91-Day Treasury Bills	222.3	7.90 (1)	8.10 (3)	245.1	7.95 (1)	8.10 (3)
4. 182-Day Treasury Bills	173.5	7.60 (1)	8.10 (3)	162.7	7.90 (1)	8.07 (3)
5. 364-Day Treasury Bills	203.5	7.55 (1)	8.10 (3)	195.6	7.95 (1)	8.07 (3)
IV: RBI : Repo * ^	1,699.0	8.00	8.00	1,954.4	8.00	8.00
: Reverse Repo !	7.8	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.