

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

(₹ Billion)

Items	For the Week Ended August 3, 2012			For the Week Ended August 10, 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	1.3	7.9417	7.9613	1.3	7.9593	8.0050
2014-15	—	—	—	0.1	—	—
2015-16	0.1	7.8893	7.8893	4.2	7.9772	8.0115
2016-17	1.2	8.0548	8.1281	3.0	7.9508	8.1046
2017-18	28.9	7.9976	8.1853	12.4	8.0894	8.1902
2018-19	16.0	8.1025	8.2394	18.1	8.1243	8.2405
2019-20	95.0	8.1440	8.3162	159.4	8.1910	8.3477
2020-21	1.5	9.2575	9.3761	1.0	8.2550	9.3767
2021-22	24.6	8.2455	8.4240	17.8	8.2806	8.3786
Beyond 2022	483.2	8.0746	8.6592	839.6	8.1025	8.6582
2. State Government Securities	4.7	8.0889	8.9175	34.3	8.5526	8.9300
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	17.5	8.0000	8.1500	4.7	7.7976	8.1200
(b) 15 - 91 days	69.6	8.0200	8.2503	45.8	7.8861	8.2300
(c) 92 - 182 days	23.9	8.2000	8.2500	26.1	8.1900	8.2601
(d) 183 - 364 days	28.8	7.9000	8.1800	23.2	8.0100	8.1000
II. RBI* : Sales	2.4			3.0		
: Purchases	4.5			5.5 +		
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	399.7	7.00 (1)	9.40 (31)	450.6	7.00 (1)	9.50 (61)
2. State Govt. Securities	9.6	7.95 (1)	8.07 (3)	36.3	7.70 (1)	9.40 (21)
3. 91-Day Treasury Bills	245.1	7.95 (1)	8.10 (3)	258.9	7.80 (1)	8.10 (3)
4. 182-Day Treasury Bills	162.7	7.90 (1)	8.07 (3)	233.9	7.80 (1)	8.10 (3)
5. 364-Day Treasury Bills	195.6	7.95 (1)	8.07 (3)	171.9	7.85 (1)	8.10 (3)
IV: RBI : Repo ✕ ^	1,954.4	8.00	8.00	2,192.1	8.00	8.00
: Reverse Repo !	0.1	7.00	7.00	5.9	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.