

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

(₹ Billion)

Items	For the Week Ended July 6, 2012			For the Week Ended July 13, 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	—	—	—	0.5	8.7606	8.7606
2013-14	0.3	7.9890	7.9890	1.0	7.9082	7.9515
2014-15	0.3	7.9800	8.0500	2.7	7.9000	7.9925
2015-16	1.1	8.0033	8.0481	6.3	7.9197	8.0168
2016-17	3.4	8.0348	8.1223	7.2	7.9230	8.1235
2017-18	32.4	8.0100	8.2018	35.7	7.9749	8.1732
2018-19	14.7	8.1834	8.2570	15.1	8.1244	8.2355
2019-20	115.3	8.1818	8.2577	115.3	8.1670	8.2429
2020-21	3.7	9.3584	9.5129	1.9	9.3197	9.3684
2021-22	144.8	8.3217	8.4111	170.8	8.2414	8.3367
Beyond 2022	562.6	8.0894	8.6732	829.6	8.0881	8.6506
2. State Government Securities	13.5	8.8465	9.1900	8.6	8.2239	9.0610
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	3.1	8.1778	8.2500	10.3	7.9953	8.1797
(b) 15 - 91 days	46.9	7.9900	8.3999	63.4	7.9900	8.2275
(c) 92 - 182 days	12.5	8.1900	8.2692	14.0	8.1000	8.2225
(d) 183 - 364 days	27.5	8.0100	8.1600	18.4	7.9300	8.2000
II. RBI* : Sales	7.6			2.2		
: Purchases	13.2			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	300.6	7.00 (1)	9.40 (20)	492.2	6.00 (1)	9.40 (17)
2. State Govt. Securities	5.2	7.93 (1)	8.00 (3)	4.5	7.60 (1)	8.10 (3)
3. 91-Day Treasury Bills	163.2	7.00 (1)	8.25 (3)	185.2	7.60 (1)	8.15 (3)
4. 182-Day Treasury Bills	90.6	7.95 (1)	8.20 (3)	162.1	7.60 (1)	8.20 (3)
5. 364-Day Treasury Bills	190.3	7.90 (1)	8.15 (3)	221.2	7.85 (1)	8.15 (3)
IV: RBI : Repo ✕ ^	1,724.7	8.00	8.00	2,468.0	8.00	8.00
: Reverse Repo !	24.9	7.00	7.00	15.4	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.