

22. Secondary Market Transactions in Government Securities (Face Value)<sup>@</sup>

(₹ Billion)

Items	For the Week Ended August 10, 2012			For the Week Ended August 17, 2012		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
	1	2	3	4	5	6
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2012-13	—	—	—	0.1	8.4921	8.4921
2013-14	1.3	7.9593	8.0050	0.7	7.9432	8.0180
2014-15	0.1	—	—	—	—	—
2015-16	4.2	7.9772	8.0115	1.1	8.0109	8.0143
2016-17	3.0	7.9508	8.1046	0.1	—	—
2017-18	12.4	8.0894	8.1902	29.9	8.0993	8.2740
2018-19	18.1	8.1243	8.2405	1.5	8.1964	8.2422
2019-20	159.4	8.1910	8.3477	70.4	8.2210	8.3379
2020-21	1.0	8.2550	9.3767	2.1	9.2997	9.3509
2021-22	17.8	8.2806	8.3786	4.0	8.3370	8.3825
Beyond 2022	839.6	8.1025	8.6582	497.1	8.1218	8.6673
2. State Government Securities	34.3	8.5526	8.9300	22.9	8.6418	8.9300
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	4.7	7.7976	8.1200	12.0	8.0000	8.2059
(b) 15 - 91 days	45.8	7.8861	8.2300	57.0	8.0292	8.2700
(c) 92 - 182 days	26.1	8.1900	8.2601	20.4	8.1850	8.2692
(d) 183 - 364 days	23.2	8.0100	8.1000	12.4	8.0500	8.2100
<b>II. RBI* : Sales</b>	<b>3.0</b>			<b>1.8</b>		
: Purchases	<b>5.5</b>			<b>3.5 +</b>		
<b>III. Repo Transactions ✕ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	450.6	7.00 (1)	9.50 (61)	292.4	7.50 (1)	9.4 (34)
2. State Govt. Securities	36.3	7.70 (1)	9.40 (21)	38.7	8.00 (1)	8.10 (4)
3. 91-Day Treasury Bills	258.9	7.80 (1)	8.10 (3)	207.0	7.97 (1)	8.10 (4)
4. 182-Day Treasury Bills	233.9	7.80 (1)	8.10 (3)	75.4	7.98 (1)	8.10 (4)
5. 364-Day Treasury Bills	171.9	7.85 (1)	8.10 (3)	97.2	7.98 (1)	8.10 (4)
<b>IV: RBI : Repo ✕ ^</b>	<b>2,192.1</b>	<b>8.00</b>	<b>8.00</b>	<b>2,433.0</b>	<b>8.00</b>	<b>8.00</b>
: Reverse Repo !	<b>5.9</b>	<b>7.00</b>	<b>7.00</b>	<b>2.1</b>	<b>7.00</b>	<b>7.00</b>

@ 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 (% 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.