

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

(₹ Billion)

Items	For the Week Ended July 13, 2012			For the Week Ended July 20, 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	1.0	7.9082	7.9515	1.3	7.8300	7.8758
2014-15	2.7	7.9000	7.9925	2.8	7.8300	7.9275
2015-16	6.3	7.9197	8.0168	3.0	7.8641	7.9191
2016-17	7.2	7.9230	8.1235	2.7	7.9339	8.0268
2017-18	35.7	7.9749	8.1732	55.7	7.9324	8.1009
2018-19	15.1	8.1244	8.2355	36.4	8.0693	8.1900
2019-20	115.3	8.1670	8.2429	184.0	8.0906	8.1809
2020-21	1.9	9.3197	9.3684	0.1	9.3211	9.3211
2021-22	170.8	8.2414	8.3367	141.0	8.1983	8.3212
Beyond 2022	829.6	8.0881	8.6506	999.5	8.0147	8.6079
2. State Government Securities	8.6	8.2239	9.0610	38.6	8.5293	8.8993
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	10.3	7.9953	8.1797	5.3	8.1000	8.1518
(b) 15 - 91 days	63.4	7.9900	8.2275	68.1	8.0001	8.2000
(c) 92 - 182 days	14.0	8.1000	8.2225	17.3	8.0500	8.1802
(d) 183 - 364 days	18.4	7.9300	8.2000	34.6	7.8700	8.0400
II. RBI* : Sales	2.2			0.6		
: Purchases	4.5			4.1 +		
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	492.2	6.00 (1)	9.40 (17)	502.5	7.00 (1)	9.40 (21)
2. State Govt. Securities	4.5	7.60 (1)	8.10 (3)	3.8	8.10 (1)	8.10 (3)
3. 91-Day Treasury Bills	185.2	7.60 (1)	8.15 (3)	195.7	7.96 (1)	8.15 (3)
4. 182-Day Treasury Bills	162.1	7.60 (1)	8.20 (3)	115.4	7.93 (1)	8.15 (3)
5. 364-Day Treasury Bills	221.2	7.85 (1)	8.15 (3)	155.6	8.00 (1)	8.15 (3)
IV: RBI : Repo * ^	2,468.0	8.00	8.00	2,758.2	8.00	8.00
: Reverse Repo !	15.4	7.00	7.00	0.3	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 (% 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.