

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

(₹ Billion)

Items	For the Week Ended August 17, 2012			For the Week Ended August 24, 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	0.1	9.1270	9.1270
2013-14	0.7	7.9432	8.0180	0.4	8.0156	8.0593
2014-15	—	—	—	0.1	7.9563	7.9563
2015-16	1.1	8.0109	8.0143	4.6	7.9647	8.0240
2016-17	0.1	—	—	—	—	—
2017-18	29.9	8.0993	8.2740	7.4	8.1774	8.2232
2018-19	1.5	8.1964	8.2422	—	—	—
2019-20	70.4	8.2210	8.3379	87.6	8.2793	8.3606
2020-21	2.1	9.2997	9.3509	0.9	9.2787	9.3156
2021-22	4.0	8.3370	8.3825	2.6	8.3682	8.3868
Beyond 2022	497.1	8.1218	8.6673	531.1	8.2088	8.6625
2. State Government Securities	22.9	8.6418	8.9300	23.6	8.6287	8.9600
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	12.0	8.0000	8.2059	31.1	8.0400	8.1504
(b) 15 - 91 days	57.0	8.0292	8.2700	84.6	8.1000	8.2401
(c) 92 - 182 days	20.4	8.1850	8.2692	8.6	8.1802	8.2202
(d) 183 - 364 days	12.4	8.0500	8.2100	13.4	8.0500	8.1500
<b>II. RBI* : Sales</b>	<b>1.8</b>			<b>0.1</b>		
: Purchases	<b>3.5</b>			<b>0.9 +</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	292.4	7.50 (1)	9.40 (34)	456.2	7.65 (1)	9.40 (21)
2. State Govt. Securities	38.7	8.00 (1)	8.10 (4)	23.3	7.32 (1)	8.00 (3)
3. 91-Day Treasury Bills	207.0	7.97 (1)	8.10 (4)	175.3	7.50 (1)	8.05 (3)
4. 182-Day Treasury Bills	75.4	7.98 (1)	8.10 (4)	150.0	7.70 (1)	8.00 (3)
5. 364-Day Treasury Bills	97.2	7.98 (1)	8.10 (4)	193.7	7.70 (1)	8.00 (3)
<b>IV: RBI : Repo ✕ ^</b>	<b>2,433.0</b>	<b>8.00</b>	<b>8.00</b>	<b>1,624.9</b>	<b>8.00</b>	<b>8.00</b>
: Reverse Repo !	<b>2.1</b>	<b>7.00</b>	<b>7.00</b>	<b>28.1</b>	<b>7.00</b>	<b>7.00</b>

<sup>@</sup> 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.