

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

(₹ Billion)

Items	For the Week Ended August 31, 2012			For the Week Ended September 7, 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	0.3	8.0924	8.0924	0.1	8.2772	8.2772
2013-14	0.7	7.8899	7.9479	1.5	7.9718	8.0262
2014-15	0.2	7.9521	7.9521	0.2	7.9177	7.9510
2015-16	1.7	7.9757	8.0018	3.9	7.9800	8.0054
2016-17	0.1	8.0821	8.0821	0.4	8.0548	8.0905
2017-18	57.7	8.1545	8.2190	36.6	8.1379	8.2656
2018-19	2.7	8.2024	8.2559	3.6	8.1689	8.2618
2019-20	89.8	8.2516	8.3606	157.8	8.2449	8.3438
2020-21	1.8	9.3070	9.4031	1.7	9.3502	9.3718
2021-22	4.6	8.3083	8.3758	2.8	8.3128	8.3861
Beyond 2022	882.5	8.1575	8.6392	950.1	8.1439	8.6392
2. State Government Securities	26.3	8.6686	8.9480	21.5	8.6782	8.9313
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	32.4	8.0000	8.1449	16.3	7.7500	8.1192
(b) 15 - 91 days	88.1	8.0009	8.2403	88.4	7.8367	8.2100
(c) 92 - 182 days	41.7	8.2001	8.2475	23.2	8.1100	8.2099
(d) 183 - 364 days	37.3	8.0500	8.1701	35.7	8.0300	8.1678
II. RBI* : Sales	1.7			1.7		
: Purchases	4.9			2.5 +		
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	482.2	7.75 (1)	9.40 (20)	889.8	6.75 (1)	9.40 (27)
2. State Govt. Securities	16.9	7.94 (1)	8.05 (3)	13.7	7.10 (1)	8.00 (3)
3. 91-Day Treasury Bills	209.7	7.90 (1)	8.10 (3)	169.7	7.10 (1)	8.00 (3)
4. 182-Day Treasury Bills	120.5	7.90 (1)	8.05 (3)	225.9	7.08 (1)	8.00 (3)
5. 364-Day Treasury Bills	125.9	7.95 (1)	8.10 (3)	230.3	7.07 (1)	8.00 (3)
IV: RBI : Repo ☒ ^	2,389.3	8.00	8.00	714.3	8.00	8.00
: Reverse Repo !	0.1	7.00	7.00	87.2	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.