

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

(₹ Billion)

Items	For the Week Ended October 19, 2012			For the Week Ended October 26, 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	—	—	—	—	—	—
2013-14	9.2	7.8201	7.9802	—	—	—
2014-15	0.4	7.9900	7.9900	—	—	—
2015-16	0.9	7.9294	7.9708	0.3	7.9515	7.9515
2016-17	0.9	7.9327	8.1578	0.1	8.0400	8.0400
2017-18	83.9	8.1085	8.1979	71.0	8.0801	8.1417
2018-19	16.7	8.1594	8.2439	11.3	8.1369	8.2002
2019-20	150.4	8.1695	8.2122	116.0	8.1481	8.1764
2020-21	6.7	9.1465	9.3553	3.0	9.1452	9.3324
2021-22	10.7	8.2432	8.3042	3.5	8.2419	8.2655
Beyond 2022	976.2	8.1331	8.4529	542.9	8.1172	8.4100
2. State Government Securities	59.1	8.5728	8.9750	23.0	8.3052	8.8851
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	27.4	7.1992	8.1413	6.3	7.1000	8.1000
(b) 15 - 91 days	45.3	7.9620	8.1022	32.6	7.9527	8.1495
(c) 92 - 182 days	9.6	7.9810	8.0900	14.8	8.0200	8.1221
(d) 183 - 364 days	11.3	7.9100	8.0850	3.0	7.9100	8.0100
II. RBI* : Sales	6.3			5.6		
: Purchases	6.3			5.5 +		
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	839.7	7.80 (1)	8.80 (14)	494.0	7.95 (1)	9.40 (18)
2. State Govt. Securities	35.6	7.90 (1)	8.15 (3)	17.6	8.00 (1)	8.05 (4)
3. 91-Day Treasury Bills	38.5	7.98 (1)	8.12 (3)	26.0	8.00 (1)	8.08 (4)
4. 182-Day Treasury Bills	211.5	7.95 (1)	8.12 (3)	106.2	7.95 (1)	8.10 (4)
5. 364-Day Treasury Bills	212.8	7.95 (1)	8.12 (3)	118.0	7.95 (1)	8.10 (4)
IV: RBI : Repo ✕ ^	4,358.5	8.00	8.00	2,459.9	8.00	8.00
: Reverse Repo !	3.3	7.00	7.00	0.7	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.