

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

(₹ Billion)

Items	For the Week Ended September 21, 2012			For the Week Ended September 28, 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	1.0	7.9478	7.9506	3.0	7.9500	8.1000
2014-15	—	—	—	0.2	7.9902	8.0220
2015-16	5.9	7.9860	8.0136	5.8	7.9914	8.0196
2016-17	0.9	8.0477	8.0790	0.6	8.0436	8.1006
2017-18	26.9	8.1111	8.2074	34.4	8.1523	8.2413
2018-19	11.1	8.1689	8.3292	22.1	8.1244	8.2796
2019-20	96.4	8.2050	8.3114	77.9	8.2308	8.2859
2020-21	1.1	9.2943	9.3209	2.6	9.2558	9.2894
2021-22	3.0	8.2965	8.3622	1.8	8.1955	8.3389
Beyond 2022	1,061.0	8.0966	8.5883	1,054.3	8.0718	8.5805
2. State Government Securities	17.4	8.4980	8.9200	16.2	8.4999	8.9779
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	16.3	7.9482	8.0500	41.8	7.9970	8.1000
(b) 15 - 91 days	39.9	7.7891	8.1400	63.9	8.0000	8.1598
(c) 92 - 182 days	17.7	8.0498	8.1099	7.9	8.1000	8.1388
(d) 183 - 364 days	26.1	7.9200	8.1326	26.0	7.9855	8.1000
II. RBI* : Sales	3.7			2.7		
: Purchases	3.8			2.7 +		
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	483.8	7.50 (1)	9.40 (22)	534.5	7.50 (1)	9.40 (21)
2. State Govt. Securities	16.7	7.91 (1)	9.40 (21)	43.0	7.95 (1)	8.10 (3)
3. 91-Day Treasury Bills	82.0	7.85 (1)	8.12 (3)	71.4	7.95 (1)	8.10 (3)
4. 182-Day Treasury Bills	134.5	7.90 (1)	8.10 (3)	155.6	7.90 (1)	8.15 (3)
5. 364-Day Treasury Bills	133.5	7.85 (1)	8.12 (3)	138.9	7.95 (1)	8.15 (3)
IV: RBI : Repo ✖ ^	2,843.9	8.00	8.00	3,621.0	8.00	8.00
: Reverse Repo †	16.7	7.00	7.00	45.0	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.