

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

(₹ Billion)

Items	For the Week Ended September 28, 2012			For the Week Ended October 5, 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	3.0	7.9500	8.1000	—	—	—
2014-15	0.2	7.9902	8.0220	0.4	7.9498	7.9498
2015-16	5.8	7.9914	8.0196	2.6	7.9697	8.0028
2016-17	0.6	8.0436	8.1006	0.1	8.0295	8.0295
2017-18	34.4	8.1523	8.2413	69.6	8.1113	8.2117
2018-19	22.1	8.1244	8.2796	12.7	8.1769	8.2601
2019-20	77.9	8.2308	8.2859	100.5	8.1807	8.2595
2020-21	2.6	9.2558	9.2894	2.2	9.2389	9.2693
2021-22	1.8	8.1955	8.3389	5.4	8.2860	8.3144
Beyond 2022	1,054.3	8.0718	8.5805	835.9	8.1109	8.5259
2. State Government Securities	16.2	8.4999	8.9779	31.7	8.5001	8.9099
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	41.8	7.9970	8.1000	11.0	7.9000	8.0500
(b) 15 - 91 days	63.9	8.0000	8.1598	60.5	7.7000	8.1500
(c) 92 - 182 days	7.9	8.1000	8.1388	27.3	8.0200	8.1100
(d) 183 - 364 days	26.0	7.9855	8.1000	17.8	7.9200	8.0600
II. RBI* : Sales	2.7			0.2		
: Purchases	2.7			0.2 +		
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	534.5	7.50 (1)	9.40 (21)	882.4	4.90 (1)	9.40 (21)
2. State Govt. Securities	43.0	7.95 (1)	8.10 (3)	32.2	7.50 (1)	8.03 (3)
3. 91-Day Treasury Bills	71.4	7.95 (1)	8.10 (3)	106.1	7.05 (1)	8.10 (3)
4. 182-Day Treasury Bills	155.6	7.90 (1)	8.15 (3)	193.4	7.50 (1)	8.00 (3)
5. 364-Day Treasury Bills	138.9	7.95 (1)	8.15 (3)	227.2	7.40 (1)	8.10 (3)
IV: RBI : Repo ✖ ^	3,621.0	8.00	8.00	1,118.1	8.00	8.00
: Reverse Repo !	45.0	7.00	7.00	299.0	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.