

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

(₹ Billion)

Items	For the Week Ended October 5, 2012			For the Week Ended October 12, 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	—	—	—	0.1	7.9401	7.9401
2014-15	0.4	7.9498	7.9498	0.4	7.9242	7.9242
2015-16	2.6	7.9697	8.0028	3.5	7.9240	7.9958
2016-17	0.1	8.0295	8.0295	0.6	8.0500	8.0500
2017-18	69.6	8.1113	8.2117	80.1	8.0725	8.2055
2018-19	12.7	8.1769	8.2601	11.5	8.1521	8.2436
2019-20	100.5	8.1807	8.2595	114.3	8.1811	8.3579
2020-21	2.2	9.2389	9.2693	1.6	9.1892	9.2627
2021-22	5.4	8.2860	8.3144	9.2	8.2759	8.3219
Beyond 2022	835.9	8.1109	8.5259	707.7	8.1397	8.4356
2. State Government Securities	31.7	8.5001	8.9099	20.5	8.6163	8.8951
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	11.0	7.9000	8.0500	6.6	7.5800	8.2516
(b) 15 - 91 days	60.5	7.7000	8.1500	25.8	8.0000	8.1022
(c) 92 - 182 days	27.3	8.0200	8.1100	7.9	8.0299	8.1000
(d) 183 - 364 days	17.8	7.9200	8.0600	21.3	7.9300	8.1000
II. RBI* : Sales	0.2			4.0		
: Purchases	0.2			4.1 +		
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	882.4	4.90 (1)	9.40 (21)	768.0	7.50 (1)	8.60 (8)
2. State Govt. Securities	32.2	7.50 (1)	8.03 (3)	37.2	8.00 (1)	9.40 (21)
3. 91-Day Treasury Bills	106.1	7.05 (1)	8.10 (3)	42.4	7.85 (1)	8.08 (3)
4. 182-Day Treasury Bills	193.4	7.50 (1)	8.00 (3)	148.0	7.90 (1)	8.10 (3)
5. 364-Day Treasury Bills	227.2	7.40 (1)	8.10 (3)	147.7	7.95 (1)	8.08 (3)
IV: RBI : Repo ✕ ^	1,118.1	8.00	8.00	3,049.1	8.00	8.00
: Reverse Repo !	299.0	7.00	7.00	—	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.