

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

(₹ Billion)

Items	For the Week Ended September 7, 2012			For the Week Ended September 14, 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	0.1	8.2772	8.2772	—	—	—
2013-14	1.5	7.9718	8.0262	0.1	8.0161	8.0161
2014-15	0.2	7.9177	7.9510	0.6	7.9312	7.9444
2015-16	3.9	7.9800	8.0054	3.7	7.9767	8.0073
2016-17	0.4	8.0548	8.0905	0.5	8.0235	8.0268
2017-18	36.6	8.1379	8.2656	59.5	8.1521	8.2388
2018-19	3.6	8.1689	8.2618	4.9	8.2005	8.2481
2019-20	157.8	8.2449	8.3438	81.5	8.2364	8.3025
2020-21	1.7	9.3502	9.3718	2.0	9.3203	9.3584
2021-22	2.8	8.3128	8.3861	1.1	8.3281	8.3824
Beyond 2022	950.1	8.1439	8.6392	1,219.1	8.1507	8.6031
2. State Government Securities	21.5	8.6782	8.9313	11.9	8.6810	8.9296
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	16.3	7.7500	8.1192	25.6	7.6500	8.1993
(b) 15 - 91 days	88.4	7.8367	8.2100	51.2	7.9501	8.1441
(c) 92 - 182 days	23.2	8.1100	8.2099	29.4	8.0801	8.1388
(d) 183 - 364 days	35.7	8.0300	8.1678	13.1	8.0001	8.1500
II. RBI* : Sales	1.7			1.1		
: Purchases	2.5			1.3 +		
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	889.8	6.75 (1)	9.40 (27)	549.9	7.50 (1)	8.65 (7)
2. State Govt. Securities	13.7	7.10 (1)	8.00 (3)	7.70	7.50 (1)	8.03 (3)
3. 91-Day Treasury Bills	169.7	7.10 (1)	8.00 (3)	61.3	7.90 (1)	8.05 (3)
4. 182-Day Treasury Bills	225.9	7.08 (1)	8.00 (3)	161.3	7.90 (1)	8.10 (3)
5. 364-Day Treasury Bills	230.3	7.07 (1)	8.00 (3)	153.2	7.95 (1)	8.05 (3)
IV: RBI : Repo ✕ ^	714.3	8.00	8.00	2,127.4	8.00	8.00
: Reverse Repo !	87.2	7.00	7.00	0.1	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.