

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

(₹ Billion)

Items	For the Week Ended September 14, 2012			For the Week Ended September 21, 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	8.0161	8.0161	1.0	7.9478	7.9506
2014-15	0.6	7.9312	7.9444	—	—	—
2015-16	3.7	7.9767	8.0073	5.9	7.9860	8.0136
2016-17	0.5	8.0235	8.0268	0.9	8.0477	8.0790
2017-18	59.5	8.1521	8.2388	26.9	8.1111	8.2074
2018-19	4.9	8.2005	8.2481	11.1	8.1689	8.3292
2019-20	81.5	8.2364	8.3025	96.4	8.2050	8.3114
2020-21	2.0	9.3203	9.3584	1.1	9.2943	9.3209
2021-22	1.1	8.3281	8.3824	3.0	8.2965	8.3622
Beyond 2022	1,219.1	8.1507	8.6031	1,061.0	8.0966	8.5883
2. State Government Securities	11.9	8.6810	8.9296	17.4	8.4980	8.9200
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	25.6	7.6500	8.1993	16.3	7.9482	8.0500
(b) 15 - 91 days	51.2	7.9501	8.1441	39.9	7.7891	8.1400
(c) 92 - 182 days	29.4	8.0801	8.1388	17.7	8.0498	8.1099
(d) 183 - 364 days	13.1	8.0001	8.1500	26.1	7.9200	8.1326
II. RBI* : Sales	1.1			3.7		
: Purchases	1.3			3.8 +		
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	549.9	7.50 (1)	8.65 (7)	483.8	7.50 (1)	9.40 (22)
2. State Govt. Securities	7.7	7.50 (1)	8.03 (3)	16.7	7.91 (1)	9.40 (21)
3. 91-Day Treasury Bills	61.3	7.90 (1)	8.05 (3)	82.0	7.85 (1)	8.12 (3)
4. 182-Day Treasury Bills	161.3	7.90 (1)	8.10 (3)	134.5	7.90 (1)	8.10 (3)
5. 364-Day Treasury Bills	153.2	7.95 (1)	8.05 (3)	133.5	7.85 (1)	8.12 (3)
IV: RBI : Repo * ^	2,127.4	8.00	8.00	2,843.9	8.00	8.00
: Reverse Repo !	0.1	7.00	7.00	16.7	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.