

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

(₹ Billion)

Items	For the Week Ended November 23, 2012			For the Week Ended November 30, 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	1.1	8.2941	8.2959	0.1	8.0133	8.0407
2014-15	0.2	7.9945	8.0093	—	—	—
2015-16	3.2	7.8883	8.0028	2.6	7.9192	8.8398
2016-17	1.3	8.0141	8.1517	0.2	8.0229	8.0333
2017-18	37.7	8.1413	8.3158	15.1	8.1656	8.2216
2018-19	10.3	8.1748	8.2664	4.0	8.1929	8.2668
2019-20	45.4	8.0357	8.2488	57.9	8.2011	8.2508
2020-21	2.6	9.1500	9.1712	3.3	9.1719	9.3533
2021-22	2.5	8.2611	8.2846	2.0	8.2628	8.2827
Beyond 2022	549.1	8.1861	8.4484	564.8	8.1799	8.5026
2. State Government Securities	40.2	8.3107	9.0045	11.5	8.7400	8.9864
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	26.0	8.1400	8.1803	15.9	8.1300	8.1925
(b) 15 - 91 days	33.6	8.1112	8.2000	41.9	8.1000	8.1857
(c) 92 - 182 days	20.6	8.1401	8.1950	23.6	8.1164	8.1701
(d) 183 - 364 days	13.0	8.0577	8.1600	24.3	8.0300	8.1675
II. RBI* : Sales	0.0			0.5		
: Purchases	0.0			0.5 +		
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	639.3	7.70 (1)	8.10 (10)	635.2	7.00 (1)	8.10 (10)
2. State Govt. Securities	32.8	8.00 (1)	8.10 (3)	21.0	8.00 (1)	8.10 (4)
3. 91-Day Treasury Bills	47.7	7.99 (1)	8.10 (3)	67.3	7.70 (1)	8.05 (3)
4. 182-Day Treasury Bills	160.3	7.95 (1)	8.07 (3)	177.6	7.70 (1)	8.05 (3)
5. 364-Day Treasury Bills	118.6	7.95 (1)	8.07 (3)	236.5	7.70 (1)	8.05 (3)
IV: RBI : Repo * ^	5,657.0	8.00	8.00	4,059.7	8.00	8.00
: Reverse Repo !	0.6	7.00	7.00	9.6	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.