

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

(₹ Billion)

Items	For the Week Ended November 2, 2012			For the Week Ended November 9, 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	8.0294	8.1176	2.4	8.0300	8.0433
2014-15	0.6	7.8553	7.9700	0.9	7.9800	7.9966
2015-16	3.1	7.9166	7.9870	0.8	7.9722	8.0122
2016-17	0.3	8.0336	8.1931	0.2	8.0174	8.0451
2017-18	84.5	8.0262	8.1810	29.7	8.1311	8.1800
2018-19	25.6	8.1266	8.2734	15.9	8.1806	8.2574
2019-20	129.4	8.1435	8.2591	89.6	8.2014	8.3521
2020-21	4.8	9.1265	9.3517	0.3	9.1465	9.1568
2021-22	19.2	8.2462	8.3500	2.4	8.2691	8.3173
Beyond 2022	736.0	8.1099	8.4256	742.4	8.1361	8.4473
2. State Government Securities	17.7	8.3102	8.8700	14.1	8.6000	8.9010
3. Treasury Bills (Residual Maturity in Days)						
(a) Up to 14 days	7.4	7.9970	8.1500	20.2	8.0999	8.1687
(b) 15 - 91 days	44.8	7.9800	8.1801	45.6	8.0825	8.2000
(c) 92 - 182 days	9.5	8.0499	8.1500	3.9	8.0960	8.1606
(d) 183 - 364 days	25.9	7.8500	8.1069	28.1	8.0500	8.1500
II. RBI* : Sales	0.2			0.7		
: Purchases	0.2			0.7 +		
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	723.0	6.50 (1)	9.40 (21)	584.5	7.00 (1)	8.80 (14)
2. State Govt. Securities	44.0	7.90 (1)	8.10 (3)	52.7	7.90 (1)	8.10 (3)
3. 91-Day Treasury Bills	69.0	7.50 (1)	8.10 (3)	56.9	7.90 (1)	8.05 (3)
4. 182-Day Treasury Bills	222.1	7.60 (1)	8.15 (3)	174.3	7.90 (1)	8.05 (6)
5. 364-Day Treasury Bills	217.0	7.50 (1)	8.15 (3)	207.3	7.95 (1)	8.05 (3)
IV: RBI : Repo ✖ ^	4011.7	8.00	8.00	3,341.2	8.00	8.00
: Reverse Repo !	0.5	7.00	7.00	2.0	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.