23. Secondary Market Transactions in Government Securities (Face Value)

(Amount in Rs. crore)

Item	For the Week Ended Aug. 23, 2002			For the Week Ended Aug. 30, 2002		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
I. Outright Transactions						
1. Govt. of India Dated Securities						
Maturing in the year						
2002-03 $	165	5.8453	6.1747	24	6.4830	—
2003-04	724	6.0228	6.2265	424	5.9401	6.1123
2004-05	241	6.2166	6.3263	388	6.0913	6.2096
2005-06	87	6.2604	6.4767	86	6.1544	6.2699
2006-07	200	6.3289	6.7777	323	6.2210	6.8539
2007-08	274	6.5130	6.9155	440	6.3955	6.8359
2008-11	2,842	6.6903	7.3029	3,287	6.6831	7.2780
2011-12	4,227	7.1606	7.3656	5,109	7.0982	7.2834
Beyond 2012	12,111	6.6324	7.9675	19,508	6.5698	7.9509
2. State Government Securities	194	7.5526	8.3665	143	7.6533	7.9938
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	51	5.4972	5.7848	46	5.4848	5.7859
(b) 15 - 91 Days	521	5.5342	5.8341	552	5.5055	5.8342
(c) 92 - 182 Days	153	5.7466	5.7466	108	5.7451	5.8240
(d) 183 - 364 Days	741	5.8938	5.9836	1,303	5.8235	5.9637
II. RBI* : Sales	—			5		
: Purchase	—			—		

III. Repo Transactions £ (Other than with RBI)

Item	Amount	Rates (%PA)		Amount	Rates (%PA)	
		Minimum	Maximum		Minimum	Maximum
1. Govt. of India Dated Securities	7,664	5.00 (1)	5.93 (14)	6,422	5.25 (1)	7.25 (16)
2. State Govt. Securities	—	—	—	—	—	—
3. 91 Day Treasury Bills	85	5.55 (6)	—	80	5.55 (2)	5.55 (3)
4. 364 Day Treasury Bills	967	5.50 (1)	5.60 (6)	978	5.50 (1)	5.90 (16)
IV. RBI : Repo £^	**63,557**	**5.75**	**—**	**79,853**	**5.75**	**—**
: Reverse Repo !	—	—	—	—	—	—

@ : As reported in Subsidiary General Ledger Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent of the total transactions in the country.

$: While Face Value transacted for 6.00% Capital Indexed Bond 2002 has been included in the amount for the maturity year 2002-03, YTM (% indicative) have not been included in minimum and maximum YTM.

* : RBI's sales and purchases include transactions in other offices also.

£ : Represent the first leg of transactions.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000.

! : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

** : Minimum and maximum YTMs (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

Note:Figures in brackets indicate Repo Period. **Above information can also be directly accessed on Internet at** http://www.wss.rbi.org.in **Due to rounding off of figures, the constituent items may not add up to the totals The symbols used in WSS are:**

 .. = Not available.

— = Nil/Negligible.

 # = Provisional