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

(Amount in Rs. crore)

Item	For the Week Ended Feb. 28, 2003			For the Week Ended Mar. 7, 2003		
	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 $	—	—	—	—	—	—
2003-04	395	5.8964	6.1528	427	5.3668	6.0243
2004-05	310	6.0614	6.2163	203	5.4040	5.6432
2005-06	60	6.1268	6.2148	233	5.6675	5.8074
2006-07	30	6.1715	6.3015	25	6.1444	—
2007-08	75	6.2607	6.4017	70	5.7648	6.0449
2008-11	2,643	6.2291	7.5469	4,254	5.6753	6.8039
2011-12	1,438	6.4126	7.1334	1,377	5.8320	6.7130
Beyond 2012	11,865	6.1989	8.0683	14,054	5.7985	7.2933
2. State Government Securities	234	6.7982	7.1599	244	6.2936	7.0988
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	74	5.7352	6.0826	153	4.2229	5.7366
(b) 15 - 91 Days	710	5.4332	6.0827	1,764	4.6923	5.8343
(c) 92 - 182 Days	82	5.8637	5.9836	46	5.3752	5.5447
(d) 183 - 364 Days	624	5.7309	6.0335	748	5.3154	5.6301
II. RBI* : Sales	—			50		
: Purchase	—			—		

III. Repo Transactions £ (Other than with RBI)

	Amount	Rates (%PA)			Amount	Rates (%PA)		
		Minimum		Maximum		Minimum		Maximum
1. Govt. of India Dated Securities	14,167	5.15	(1)	8.00 (14)	15,288	4.00	(1)	7.40 (22)
2. State Govt. Securities	—	—		—	—	—		—
3. 91 Day Treasury Bills	309	5.35	(1)	6.40 (3)	245	4.50	(1)	5.45 (6)
4. 364 Day Treasury Bills	2,409	5.20	(1)	6.65 (8)	1,776	4.00	(1)	5.95 (4)
IV. RBI : Repo £^	**2,070**	**5.50**		**—**	**30,430**	**5.00**		**—**
: Reverse Repo !	**1,302**	**6.25**		**7.50**	**35**	**—**		**7.10**

@ : 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