

Appendix Table V.6 : Secondary Market Transactions in Government Securities

(Amount in Rupees crore)

Item	Transaction in Government Securities									
	2001-02									
	April	May	June	July	August	September	October	November	9	
1	2	3	4	5	6	7	8	9	9	
I. OUTRIGHT TRANSACTIONS										
1. Central Government Securities	57,267.02 (89.15)	94,513.10 (93.65)	1,00,059.26 (94.28)	1,07,578.45 (93.79)	1,00,855.58 (94.09)	78,905.22 (92.97)	92,695.88 (94.98)	1,17,043.76 (94.50)		
2. State Government Securities	498.67 (0.78)	403.88 (0.40)	150.69 (0.14)	293.62 (0.26)	447.55 (0.42)	300.03 (0.35)	552.64 (0.57)	550.78 (0.44)		
3. Treasury Bills (a+b+c+d)	6,473.19 (10.08)	6,006.11 (5.95)	5,923.62 (5.58)	6,832.12 (5.96)	5,883.34 (5.49)	5,668.29 (6.68)	4,344.40 (4.45)	6,265.43 (5.06)		
a) 14-day	537.20 (0.84)	239.19 (0.24)	-	-	-	-	-	-		
b) 91-day	1,038.52 (1.62)	884.28 (0.88)	1,489.35 (1.40)	2,089.65 (1.82)	1,783.17 (1.66)	2,055.80 (2.42)	1,497.97 (1.53)	1,741.36 (1.41)		
c) 182-day	450.85 (0.70)	298.05 (0.30)	95.96 (0.09)	89.35 (0.08)	24.22 (0.02)	28.96 (0.03)	4.48 -	-		
d) 364-day	4,446.62 (6.92)	4,584.59 (4.54)	4,338.31 (4.09)	4,653.12 (4.06)	4,075.95 (3.80)	3,583.53 (4.22)	2,844.95 (2.92)	4,524.07 (3.65)		
Total (1+2+3)	64,238.88 (100.00)	1,00,923.09 (100.00)	1,06,133.57 (100.00)	1,14,704.19 (100.00)	1,07,186.47 (100.00)	84,873.54 (100.00)	97,592.92 (100.00)	1,23,859.97 (100.00)		
II. REPO TRANSACTIONS										
1. Central Government Securities	10,082.10 (89.13)	26,737.67 (96.48)	23,464.89 (93.81)	26,838.75 (96.65)	23,321.75 (90.52)	21,930.25 (90.80)	22,143.70 (84.55)	28,122.87 (92.59)		
2. State Government Securities	7.00 (0.06)	10.00 (0.04)	-	-	90.00 (0.35)	145.00 (0.60)	160.00 (0.61)	45.00 (0.15)		
3. Treasury Bills (a+b+c+d)	1,222.00 (10.80)	964.17 (3.48)	1,547.50 (6.19)	930.37 (3.35)	2,353.00 (9.13)	2,077.95 (8.60)	3,885.10 (14.83)	2,205.00 (7.26)		
a) 14-day	-	-	-	-	-	-	-	-		
b) 91-day	-	152.50 (0.55)	125.00 (0.50)	183.37 (0.66)	255.00 (0.99)	289.95 (1.20)	155.00 (0.59)	135.00 (0.44)		
c) 182-day	-	15.00 (0.05)	24.00 (0.10)	-	-	-	-	-		
d) 364-day	1,222.00 (10.80)	796.67 (2.87)	1,398.50 (5.59)	747.00 (2.69)	2,098.00 (8.14)	1,788.00 (7.40)	3,730.10 (14.24)	2,070.00 (6.82)		
Total (1+2+3)	11,311.10 (100.00)	27,711.84 (100.00)	25,012.39 (100.00)	27,769.12 (100.00)	25,764.75 (100.00)	24,153.20 (100.00)	26,188.80 (100.00)	30,372.87 (100.00)		
III. Grand Total (I+II)	75,549.98	1,28,634.93	1,31,145.96	1,42,473.31	1,32,951.22	1,09,026.74	1,23,781.72	1,54,232.84		
I as percentage of III	85.03	78.46	80.93	80.51	80.62	77.85	78.84	80.31		
II as percentage of III	14.97	21.54	19.07	19.49	19.38	22.15	21.16	19.69		

(Amount in Rupees crore)

Item	Transaction in Government Securities	
	2001-02	2002-03 (so far)

	December	January	February	March	April	May	June	July
1	10	11	12	13	14	15	16	17
I. OUTRIGHT TRANSACTIONS								
1. Central Government Securities	83,532.82 (93.88)	1,25,337.29 (93.42)	1,18,262.95 (96.08)	62,452.89 (94.31)	96,545.28 (94.91)	60,084.47 (91.34)	58,422.91 (93.44)	1,17,792.82 (94.74)
2. State Government Securities	491.95 (0.55)	673.43 (0.50)	804.42 (0.65)	963.05 (1.45)	1,031.81 (1.01)	338.86 (0.52)	276.61 (0.44)	408.22 (0.33)
3. Treasury Bills (a+b+c+d)	4,956.27 (5.57)	8,151.03 (6.08)	4,024.78 (3.27)	2,803.45 (4.23)	4,148.42 (4.08)	5,360.70 (8.15)	3,826.10 (6.12)	6,132.90 (4.93)
a) 14-day	- -	- -	- -	- -	- -	- -	- -	- -
b) 91-day	1,476.56 (1.66)	2,666.02 (1.99)	1,726.96 (1.40)	1,239.84 (1.87)	1,119.03 (1.10)	1,949.98 (2.96)	1,854.57 (2.97)	2,212.18 (1.78)
c) 182-day	- -	- -	- -	- -	- -	- -	- -	- -
d) 364-day	3,479.71 (3.91)	5,485.01 (4.09)	2,297.82 (1.87)	1,563.61 (2.36)	3,029.39 (2.98)	3,410.72 (5.18)	1,971.53 (3.15)	3,920.72 (3.15)
Total (1+2+3)	88,981.04 (100.00)	1,34,161.75 (100.00)	1,23,092.15 (100.00)	66,219.39 (100.00)	1,01,725.51 (100.00)	65,784.03 (100.00)	62,525.62 (100.00)	1,24,333.94 (100.00)
II. REPO TRANSACTIONS								
1. Central Government Securities	30,069.42 (94.31)	45,008.15 (94.44)	33,369.88 (91.55)	44,771.37 (93.95)	44,018.23 (93.62)	43,590.78 (98.11)	36,451.40 (96.31)	32,833.73 (96.09)
2. State Government Securities	- -	20.00 (0.04)	15.00 (0.04)	- -	25.00 (0.05)	- -	- -	- -
3. Treasury Bills (a+b+c+d)	1,814.00 (5.69)	2,628.00 (5.51)	3,065.00 (8.41)	2,881.90 (6.05)	2,977.24 (6.33)	840.11 (1.89)	1,396.75 (3.69)	1,336.90 (3.91)
a) 14-day	- -	- -	- -	- -	- -	- -	- -	- -
b) 91-day	100.00 (0.31)	405.00 (0.85)	130.00 (0.36)	95.00 (0.20)	43.24 (0.09)	- -	166.50 (0.44)	32.00 (0.09)
c) 182-day	- -	- -	- -	- -	- -	- -	- -	- -
d) 364-day	1,714.00 (5.38)	2,223.00 (4.66)	2,935.00 (8.05)	2,786.90 (5.85)	2,934.00 (6.24)	840.11 (1.89)	1,230.25 (3.25)	1,304.30 (3.82)
Total (1+2+3)	31,883.42 (100.00)	47,656.15 (100.00)	36,449.88 (100.00)	47,653.27 (100.00)	47,020.47 (100.00)	44,430.89 (100.00)	37,848.15 (100.00)	34,170.03 (100.00)
III. Grand Total (I+II)	1,20,864.46	1,81,817.90	1,59,542.03	1,13,872.66	1,48,745.98	1,10,214.92	1,00,373.77	1,58,503.97
I as percentage of III	73.62	73.79	77.15	58.15	68.39	59.69	62.29	78.44
II as percentage of III	26.38	26.21	22.85	41.85	31.61	40.31	37.71	21.56

Notes : 1. Figures in brackets indicate percentages to total outright/repo transactions. Auction of 14-day and 182-day Treasury Bills were discontinued w.e.f. the week beginning May 14, 2001.
2. Repos transactions exclude second leg of transactions.