

No. 26 D: Secondary Market Repo Transactions<sup>#</sup> (Other than with RBI)

(Amount in Rs. crore)

| Week ended                    | Govt. Of India<br>Dated Securities | State Govt.<br>Securities | 91 Day<br>Treasury Bills | 182 Day<br>Treasury Bills | 364 Day<br>Treasury Bills |
|-------------------------------|------------------------------------|---------------------------|--------------------------|---------------------------|---------------------------|
| 1                             | 2                                  | 3                         | 4                        | 5                         | 6                         |
| <b>I. February 5, 2010</b>    |                                    |                           |                          |                           |                           |
| Amount                        | 98,995                             | 933                       | 5,032                    | 208                       | 700                       |
| Repo Rate Min.                | 1.00                               | 2.45                      | 2.40                     | 2.80                      | 2.85                      |
| Repo Rate Max.                | 3.40                               | 3.15                      | 3.40                     | 3.08                      | 3.05                      |
| Repo Period Min.              | 1                                  | 1                         | 1                        | 1                         | 1                         |
| Repo Period Max.              | 3                                  | 3                         | 3                        | 1                         | 1                         |
| <b>II. February 12, 2010</b>  |                                    |                           |                          |                           |                           |
| Amount                        | 1,08,627                           | 709                       | 6,403                    | 1,196                     | 2,133                     |
| Repo Rate Min.                | 1.00                               | 2.30                      | 2.40                     | 2.60                      | 2.50                      |
| Repo Rate Max.                | 3.35                               | 3.15                      | 3.10                     | 3.10                      | 3.10                      |
| Repo Period Min.              | 1                                  | 1                         | 1                        | 1                         | 1                         |
| Repo Period Max.              | 5                                  | 4                         | 4                        | 4                         | 4                         |
| <b>III. February 19, 2010</b> |                                    |                           |                          |                           |                           |
| Amount                        | 74,990                             | 852                       | 10,166                   | 984                       | 1,669                     |
| Repo Rate Min.                | 1.50                               | 2.90                      | 2.90                     | 3.10                      | 2.75                      |
| Repo Rate Max.                | 4.20                               | 3.25                      | 3.40                     | 3.15                      | 3.15                      |
| Repo Period Min.              | 1                                  | 1                         | 1                        | 1                         | 1                         |
| Repo Period Max.              | 4                                  | 3                         | 3                        | 3                         | 3                         |
| <b>IV. February 26, 2010</b>  |                                    |                           |                          |                           |                           |
| Amount                        | 98,768                             | 796                       | 17,410                   | 3,035                     | 2,467                     |
| Repo Rate Min.                | 2.00                               | 2.50                      | 2.50                     | 1.50                      | 2.70                      |
| Repo Rate Max.                | 5.00                               | 3.25                      | 3.25                     | 3.15                      | 3.12                      |
| Repo Period Min.              | 1                                  | 1                         | 1                        | 1                         | 1                         |
| Repo Period Max.              | 364                                | 4                         | 4                        | 1                         | 4                         |

# Represent the First Leg of Transactions.

**Note :** Repo rate in per cent per annum and repo period in days.