

TABLE 219 : SECONDARY MARKET REPO TRANSACTIONS IN GOVERNMENT SECURITIES (FACE VALUE)

(Amount in ₹ Billion)

Week Ended	Dated Securities					Treasury Bills			Week Ended	Dated Securities				Treasury Bills		
	Central Govt.	State Govt.	Cash Management Bill	182-day	364-day	Central Govt.	State Govt.	Tbills_CMB		Cash Management Bill	182-day	364-day				
1	2	3	4	5	6	1	2	3	4	5	6	7				
2017-18						2018-19										
08-Dec-17	Amount	2189.99	212.05	279.41	132.32	192.62	06-Apr-18	1119.14	184.00	-	4.01	12.49	42.55			
	Repo Rate Min	3.00	5.80	5.72	5.76	5.60		3.00	5.85	-	5.75	5.65	5.65			
	Repo Rate Max	6.12	6.05	5.95	5.90	5.92		6.00	6.00	-	5.75	5.90	6.00			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	32	3	3	3	3		20	3	-	1	3	3			
15-Dec-17	Amount	1957.50	204.89	182.37	41.95	211.04	13-Apr-18	2064.89	270.25	-	4.57	87.43	173.79			
	Repo Rate Min	3.00	5.85	5.75	5.81	5.79		2.00	5.90	-	5.75	5.77	5.80			
	Repo Rate Max	6.35	6.40	6.35	6.25	6.30		6.90	6.30	-	5.90	6.05	6.01			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	30	3	3	3	3		16	49	-	3	3	3			
22-Dec-17	Amount	2080.20	249.18	224.61	67.74	285.63	20-Apr-18	1750.86	287.85	-	16.56	45.30	45.38			
	Repo Rate Min	4.00	5.95	5.80	5.90	5.92		2.50	5.90	-	5.85	5.90	5.82			
	Repo Rate Max	6.25	6.25	6.17	6.15	6.20		6.25	6.15	-	6.00	6.15	6.00			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	15	11	4	4	4		19	7	-	3	3	3			
29-Dec-17	Amount	1469.90	246.52	226.48	89.07	313.36	27-Apr-18	2552.95	297.89	-	198.44	172.79	124.31			
	Repo Rate Min	3.00	5.95	5.95	5.98	5.94		1.00	5.95	-	5.90	5.90	5.75			
	Repo Rate Max	6.25	6.45	6.20	6.10	6.18		6.12	6.30	-	6.02	6.06	6.05			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	15	34	3	3	3		21	30	-	5	5	5			
05-Jan-18	Amount	2247.76	233.36	249.63	105.78	165.20	04-May-18	1023.01	166.36	-	62.62	-	27.19			
	Repo Rate Min	4.00	5.00	5.65	5.65	5.60		2.50	5.93	-	5.90	-	5.90			
	Repo Rate Max	6.15	6.15	5.95	5.95	5.95		6.05	6.05	-	6.00	-	6.00			
	Repo Period Min	1	1	1	1	1		1	1	-	1	-	1			
	Repo Period Max	17	3	3	3	3		14	3	-	3	-	3			
12-Jan-18	Amount	1737.21	219.95	118.88	67.67	116.72	11-May-18	2255.03	305.31	-	72.05	75.04	148.04			
	Repo Rate Min	4.00	5.85	5.80	5.80	5.80		2.50	5.90	-	5.00	5.06	5.25			
	Repo Rate Max	6.12	6.20	6.15	5.90	6.83		6.20	6.35	-	6.10	6.07	6.15			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	18	23	3	3	14		9	29	-	3	3	3			
19-Jan-18	Amount	2114.33	203.76	251.95	169.08	214.78	18-May-18	1984.22	317.93	-	26.48	101.58	138.83			
	Repo Rate Min	4.75	5.90	5.75	5.82	5.82		4.00	6.00	-	5.95	5.85	5.85			
	Repo Rate Max	6.10	6.10	6.00	6.05	6.05		6.50	6.35	-	6.02	6.05	6.03			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	17	3	3	3	19		47	25	-	3	3	3			
26-Jan-18	Amount	1322.27	167.32	202.28	148.91	223.96	25-May-18	2061.62	311.37	-	105.89	156.40	83.40			
	Repo Rate Min	3.00	5.95	5.83	5.90	5.80		4.00	6.00	-	5.50	5.75	5.50			
	Repo Rate Max	6.75	6.15	6.02	6.05	6.02		6.35	6.40	-	6.04	6.05	6.05			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	18	4	4	4	20		16	30	-	3	3	4			
02-Feb-18	Amount	2205.12	219.48	255.26	206.63	218.19	01-Jun-18	1850.17	320.17	-	41.88	117.18	90.44			
	Repo Rate Min	3.00	5.90	5.55	5.50	5.50		3.00	5.90	-	5.85	5.72	5.70			
	Repo Rate Max	6.10	6.25	6.00	5.95	5.91		6.70	6.40	-	6.00	6.05	6.00			
	Repo Period Min	1	1	1	1	1		1	1	-	1	1	1			
	Repo Period Max	35	33	3	3	3		29	31	-	3	3	3			
09-Feb-18	Amount	1800.43	228.48	156.34	80.80	212.62	08-Jun-18	2256.77	347.14	4.63	51.71	156.96	230.20			
	Repo Rate Min	1.00	5.90	5.75	5.78	5.80		1.00	5.85	5.85	5.50	5.65	5.55			
	Repo Rate Max	6.10	6.10	5.95	5.97	6.00		6.70	6.55	5.85	6.12	6.16	6.15			
	Repo Period Min	1	1	1	1	1		1	1	1	1	1	1			
	Repo Period Max	21	3	3	3	22		19	21	1	3	3	3			
16-Feb-18	Amount	2060.05	183.24	202.80	142.82	197.29	15-Jun-18	2014.14	347.05	21.68	2.85	171.14	150.92			
	Repo Rate Min	3.50	5.90	5.75	5.76	5.76		2.00	6.10	6.20	6.12	6.00	6.00			
	Repo Rate Max	6.25	6.25	6.15	6.10	6.10		6.75	6.30	6.20	6.20	6.20	6.25			
	Repo Period Min	1	1	1	1	1		1	1	1	1	1	1			
	Repo Period Max	21	4	4	4	14		15	3	3	3	3	3			
23-Feb-18	Amount	1538.42	197.77	243.02	104.02	118.93	22-Jun-18	2209.09	349.95	51.29	24.01	280.44	198.32			
	Repo Rate Min	1.00	6.00	5.90	5.90	5.80		4.00	6.20	6.20	6.20	6.10	6.10			
	Repo Rate Max	6.15	6.50	6.08	6.05	6.05		6.75	6.47	6.38	6.35	6.40	6.35			
	Repo Period Min	1	1	1	1	1		1	1	1	1	1	1			
	Repo Period Max	33	6	3	3	3		14	3	3	3	3	3			
02-Mar-18	Amount	1684.33	200.09	233.65	118.30	239.51	29-Jun-18	1822.65	455.87	15.18	44.10	205.38	137.95			
	Repo Rate Min	3.00	5.95	5.75	5.75	5.75		0.01	6.15	6.25	6.05	6.05	5.95			
	Repo Rate Max	6.05	6.40	6.00	6.00	6.00		6.50	6.70	6.30	6.30	6.40	6.40			
	Repo Period Min	1	1	1	1	1		1	1	1	1	1	1			
	Repo Period Max	17	26	4	4	4		3	33	3	3	3	3			
09-Mar-18	Amount	1578.42	197.90	162.97	96.89	94.77	06-Jul-18	2014.17	444.55	29.91	15.40	157.19	286.99			
	Repo Rate Min	3.00	5.85	5.75	5.70	5.75		1.00	6.05	6.00	6.00	5.85	5.90			
	Repo Rate Max	6.05	6.00	6.00	5.95	6.00		7.00	6.25	6.15	6.18	6.25	6.25			
	Repo Period Min	1	1	1	1	1		1	1	3	1	1	1			
	Repo Period Max	14	3	3	3	3		57	3	3	3	3	3			
16-Mar-18	Amount	1983.50	224.67	107.10	110.19	180.38	13-Jul-18	1814.63	436.24	24.64	14.23	119.43	175.99			
	Repo Rate Min	2.00	5.80	5.75	5.75	5.75		3.00	6.20	6.27	6.26	6.00	6.10			
	Repo Rate Max	6.10	6.60	6.05	6.06	6.06		6.68	6.50	6.40	6.27	6.30	6.30			
	Repo Period Min	1	1	1	1	1		1	1	1	1	1	1			
	Repo Period Max	15	64	3	3	3		29	25	3	3	3	3			
23-Mar-18	Amount	1675.39	225.75	22.88	124.29	174.53	20-Jul-18	1741.91	370.27	30.48	137.20	104.32	158.41			
	Repo Rate Min	3.99	5.85	5.85	5.85	5.65		3.00	6.25	6.20	6.15	6.20	6.15			
	Repo Rate Max	6.10	6.20	6.00	6.02	6.05		6.70	6.37	6.45	6.30	6.45	6.40			
	Repo Period Min	1	1	1	1	1		1	1	1	1	1	1			
	Repo Period Max	19	8	1	3	12		28	3	3	3	3	3			
30-Mar-18	Amount	897.24	159.13	5.50	55.43	71.74	27-Jul-18	1669.28	383.08	4.98	158.19	127.97	120.11			
	Repo Rate Min	3.99	5.85	5.00	5.00	5.25		3.00	6.24	6.22	6.15	6.15	6.15			
	Repo Rate Max	7.85	7.75	6.00	6.75	7.00		6.85	6.50	6.42	6.42	6.44	6.40			
	Repo Period Min	1	1	1	1	1		1	1	1	1	1	1			
	Repo Period Max	6	8	6	6	6		30	3	3	3	3	3			

Note : 1. Data based on first leg of transactions as reported in SGL accounts at RBI, Mumbai.
2. Repo rate in per cent per annum and repo period is in days. Transactions exclude repo transactions with RBI.