

CURRENT
STATISTICS

Government
Securities
Market

No. 26 B: Secondary Market Outright Transactions in Treasury Bills#

(Amount in ₹ crore, YTM in per cent per annum)

| Week ended | Treasury Bills Residual Maturity in Days | | | |
|--------------------------------|--|--------------|---------------|----------------|
| | up to 14 days | 15 - 91 days | 92 - 182 days | 183 - 364 days |
| 1 | 2 | 3 | 4 | 5 |
| I. September 3, 2010 | | | | |
| a. Amount | 677.74 | 4,562.05 | 1,460.74 | 500.64 |
| b. YTM * | | | | |
| Min. | 4.3440 | 5.3995 | 6.1399 | 6.3200 |
| Max. | 5.2510 | 6.1907 | 6.3732 | 6.4100 |
| II. September 10, 2010 | | | | |
| a. Amount | 235.00 | 2,767.86 | 79.55 | 948.34 |
| b. YTM * | | | | |
| Min. | 4.7500 | 4.6991 | 6.1000 | 6.2000 |
| Max. | 5.0026 | 6.2644 | 6.1500 | 6.4389 |
| III. September 17, 2010 | | | | |
| a. Amount | 6.00 | 2,274.48 | 697.78 | 435.00 |
| b. YTM * | | | | |
| Min. | 4.6486 | 5.3998 | 6.1101 | 6.2000 |
| Max. | 4.6486 | 6.1495 | 6.4159 | 6.4599 |
| IV. September 24, 2010 | | | | |
| a. Amount | 580.00 | 5,065.85 | 181.51 | 685.00 |
| b. YTM * | | | | |
| Min. | 5.9003 | 5.8504 | 6.3000 | 6.4200 |
| Max. | 6.2071 | 6.1908 | 6.3700 | 6.6500 |

* Minimum and maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than ₹ 5 crore).

Includes transactions of Cash Management Bills.