

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 November 5, 2010				
a. Amount	765.00	2,568.78	241.59	1,237.62
b. YTM *				
Min.	5.5971	6.3504	6.8201	6.9500
Max.	6.6987	6.8501	6.8701	7.1000
II November 12, 2010				
a. Amount	411.10	1,701.17	1,329.29	298.43
b. YTM *				
Min.	6.2500	6.0000	6.7501	6.9499
Max.	8.4660	6.8121	7.1662	7.1999
III November 19, 2010				
a. Amount	438.00	2,510.84	215.00	166.32
b. YTM *				
Min.	6.2458	6.0487	6.6999	7.0500
Max.	6.7441	6.8121	7.1401	7.2009
IV November 26, 2010				
a. Amount	40.00	1,476.52	1,571.29	515.25
b. YTM *				
Min.	6.2001	5.9997	6.7000	6.9499
Max.	6.9924	6.8536	7.2000	7.2300

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