

CURRENT STATISTICS

Government Securities Market

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

(Amount in ` billion, YTM in per cent per annum)

Week ended	Treasury Bills Residual Maturity in Days			
	Upto 14 Days	15 - 91 Days	92 - 182 Days	183 - 364 Days
	1	2	3	4
I August 3, 2012				
a. Amount	17.50	69.64	23.90	28.85
b. YTM *				
Min.	8.0000	8.0200	8.2000	7.9000
Max.	8.1500	8.2503	8.2500	8.1800
II August 10, 2012				
a. Amount	4.70	45.81	26.12	23.18
b. YTM *				
Min.	7.7976	7.8861	8.1900	8.0100
Max.	8.1200	8.2300	8.2601	8.1000
III August 17, 2012				
a. Amount	12.02	56.97	20.44	12.44
b. YTM *				
Min.	8.0000	8.0292	8.1850	8.0500
Max.	8.2059	8.2700	8.2692	8.2100
IV August 24, 2012				
a. Amount	31.10	84.65	8.60	13.38
b. YTM *				
Min.	8.0400	8.1000	8.1802	8.0500
Max.	8.1504	8.2401	8.2202	8.1500
V August 31, 2012				
a. Amount	32.35	88.11	41.71	37.30
b. YTM *				
Min.	8.0000	8.0009	8.2001	8.0500
Max.	8.1449	8.2403	8.2475	8.1701

* Minimum and Maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than ` 0.05 billion).

Includes transactions of Cash Management Bills.