

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 July 6, 2012				
a. Amount	3.10	46.93	12.50	27.50
b. YTM *				
Min.	8.1778	7.9900	8.1900	8.0100
Max.	8.2500	8.3999	8.2692	8.1600
II July 13, 2012				
a. Amount	10.32	63.44	13.98	18.36
b. YTM *				
Min.	7.9953	7.9900	8.1000	7.9300
Max.	8.1797	8.2275	8.2225	8.2000
III July 20, 2012				
a. Amount	5.25	68.15	17.29	34.59
b. YTM *				
Min.	8.1000	8.0001	8.0500	7.8700
Max.	8.1518	8.2000	8.1802	8.0400
IV July 27, 2012				
a. Amount	21.37	60.19	18.48	32.31
b. YTM *				
Min.	8.0000	8.0705	8.0500	7.8750
Max.	8.1504	8.1999	8.1501	8.0625

* 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.