

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. October 1, 2010				
a. Amount	601.60	2,006.69	399.93	305.17
b. YTM *				
Min.	5.7005	5.8504	6.1400	6.4800
Max.	6.5005	6.2735	6.5655	6.6500
II. October 8, 2010				
a. Amount	85.00	3,810.25	114.00	1,405.33
b. YTM *				
Min.	5.9704	6.0097	6.3400	6.3900
Max.	6.0504	6.3977	6.4499	6.8335
III. October 15, 2010				
a. Amount	15.00	2,512.07	86.96	86.29
b. YTM *				
Min.	6.0518	6.0106	6.7797	6.5200
Max.	6.2905	6.5634	6.8011	6.6000
IV. October 22, 2010				
a. Amount	125.00	3,026.65	292.76	1,063.16
b. YTM *				
Min.	5.9500	5.9500	6.5500	6.5200
Max.	6.5000	7.0005	6.8000	7.0858
V. October 29, 2010				
a. Amount	125.00	2,627.01	1,034.71	639.54
b. YTM *				
Min.	5.3188	5.9507	6.6500	6.8500
Max.	6.3012	6.8121	7.0050	7.0101

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