

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 September 7, 2012				
a. Amount	16.28	88.42	23.24	35.66
b. YTM *				
Min.	7.7500	7.8367	8.1100	8.0300
Max.	8.1192	8.2100	8.2099	8.1678
II September 14, 2012				
a. Amount	25.59	51.19	29.40	13.13
b. YTM *				
Min.	7.6500	7.9501	8.0801	8.0001
Max.	8.1993	8.1441	8.1388	8.1500
III September 21, 2012				
a. Amount	16.27	39.89	17.68	26.07
b. YTM *				
Min.	7.9482	7.7891	8.0498	7.9200
Max.	8.0500	8.1400	8.1099	8.1326
IV September 28, 2012				
a. Amount	41.76	63.91	7.94	26.03
b. YTM *				
Min.	7.9970	8.0000	8.1000	7.9855
Max.	8.1000	8.1598	8.1388	8.1000

* 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.