

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 October 5, 2012				
a. Amount	11.04	60.51	27.26	17.84
b. YTM *				
Min.	7.9000	7.7000	8.0200	7.9200
Max.	8.0500	8.1500	8.1100	8.0600
II October 12, 2012				
a. Amount	6.55	25.84	7.86	21.32
b. YTM *				
Min.	7.5800	8.0000	8.0299	7.9300
Max.	8.2516	8.1022	8.1000	8.1000
III October 19, 2012				
a. Amount	27.42	45.31	9.60	11.30
b. YTM *				
Min.	7.1992	7.9620	7.9810	7.9100
Max.	8.1413	8.1022	8.0900	8.0850
IV October 26, 2012				
a. Amount	6.34	32.57	14.82	3.01
b. YTM *				
Min.	7.1000	7.9527	8.0200	7.9100
Max.	8.1000	8.1495	8.1221	8.0100

* 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.