

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
I September 2, 2011				
a. Amount	355.00	2,389.03	1,138.92	498.69
b. YTM *				
Min.	7.8526	8.2098	8.2011	8.2551
Max.	8.1995	8.3946	8.3998	8.3399
II September 9, 2011				
a. Amount	2,188.04	3,749.41	190.15	1,940.25
b. YTM *				
Min.	8.0000	8.0903	8.3199	8.2500
Max.	8.5957	8.3948	8.3899	8.4200
III September 16, 2011				
a. Amount	1,210.00	2,965.00	970.00	606.00
b. YTM *				
Min.	7.9671	8.0500	8.3000	8.2601
Max.	8.4517	8.6808	8.3998	8.3636
IV September 23, 2011				
a. Amount	217.00	5,733.00	85.00	1,234.00
b. YTM *				
Min.	8.1204	8.0992	8.3601	8.3600
Max.	8.4190	8.4364	8.4200	8.4595
V September 30, 2011				
a. Amount	291.87	5,018.87	539.91	631.85
b. YTM *				
Min.	8.2017	8.1250	8.3001	8.3801
Max.	8.3464	8.4364	8.4651	8.4300

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

Includes transactions of Cash Management Bills.