

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 July 1, 2011				
a. Amount	505.76	6,374.89	1.30	823.14
b. YTM *				
Min.	7.8000	7.8500	-	8.1340
Max.	8.0000	8.1857	-	8.2947
II July 8, 2011				
a. Amount	2,767.07	14,394.61	719.11	1,679.40
b. YTM *				
Min.	7.6000	7.8000	8.1800	8.1900
Max.	8.2059	8.3500	8.2475	8.2600
III July 15, 2011				
a. Amount	1,426.44	8,433.57	1,890.60	2,144.66
b. YTM *				
Min.	7.7296	7.6741	8.0444	8.1400
Max.	8.3642	8.1900	8.2000	8.2400
IV July 22, 2011				
a. Amount	2,519.05	4,840.64	1,248.69	967.50
b. YTM *				
Min.	7.2400	7.7253	7.9001	8.1000
Max.	8.0000	8.1023	8.1823	8.2360
IV July 29, 2011				
a. Amount	2,652.57	4,330.13	345.04	1,051.85
b. YTM *				
Min.	7.9422	7.9109	8.1000	8.0855
Max.	8.3006	8.6007	8.1319	8.4949

* 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.