

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 October 7, 2011				
a. Amount	1,876.62	3,427.90	370.00	1,479.91
b. YTM *				
Min.	8.0728	8.1796	8.2500	8.3300
Max.	8.2600	8.4498	8.4001	8.5067
II October 14, 2011				
a. Amount	1,266.88	2,240.88	900.08	994.60
b. YTM *				
Min.	8.2000	8.1763	8.4501	8.4775
Max.	8.4008	8.4782	8.5800	8.6300
III October 21, 2011				
a. Amount	595.50	2,927.46	172.76	1,077.00
b. YTM *				
Min.	8.1500	8.2500	8.4998	8.5233
Max.	8.4287	8.7504	8.6001	8.6840
IV October 28, 2011				
a. Amount	314.95	2,303.02	591.12	494.05
b. YTM *				
Min.	8.3000	8.3499	8.5489	8.5557
Max.	8.4950	8.6600	8.7050	8.6500

* 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.