

No. 26 B: Secondary Market Outright Transactions in Treasury Bills#

(Amount in Rs. 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	5
I. June 4, 2010				
a. Amount	4,625.44	6,496.18	1,880.00	627.94
b. YTM *				
Min.	4.8023	4.7063	4.7800	5.0000
Max.	5.6500	5.5000	5.1724	5.2098
II. June 11, 2010				
a. Amount	179.18	1,319.48	328.62	1,148.18
b. YTM *				
Min.	5.1698	5.0000	5.1500	5.1000
Max.	5.7500	5.4000	5.2500	5.3000
III. June 18, 2010				
a. Amount	835.39	3,169.31	1,640.82	1,627.61
b. YTM *				
Min.	5.2027	5.1000	5.1501	5.1800
Max.	5.6500	5.5000	5.2500	5.5785
IV. June 25, 2010				
a. Amount	546.58	2,404.78	14.36	1,079.58
b. YTM *				
Min.	5.3000	5.1300	5.3000	5.3000
Max.	5.4900	5.3500	5.4000	5.4500

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

: Includes transactions of Cash Management Bills.