

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 June 3, 2011				
a. Amount	1,036.76	5,040.11	717.61	416.45
b. YTM *				
Min.	7.3500	7.5000	8.1429	8.2170
Max.	7.6900	8.1857	8.2301	8.3182
II June 10, 2011				
a. Amount	903.92	3,982.13	1,232.06	788.54
b. YTM *				
Min.	7.4000	7.7509	8.1000	8.2000
Max.	7.6995	8.2275	8.2000	8.3183
III June 17, 2011				
a. Amount	938.59	3,822.30	562.73	436.45
b. YTM *				
Min.	7.3531	7.9004	8.1300	8.1400
Max.	8.0011	8.2692	8.2000	8.3420
IV June 24, 2011				
a. Amount	606.50	6,515.65	30.00	1,863.34
b. YTM *				
Min.	7.5000	7.9501	8.1000	8.0480
Max.	8.0005	8.1857	8.2000	8.3183

* 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.