

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 April 1, 2011				
a. Amount	401.34	2,698.83	109.11	850.00
b. YTM *				
Min.	4.5089	6.4197	7.1072	7.4499
Max.	6.8496	7.2510	7.4000	7.5999
II April 8, 2011				
a. Amount	1,994.00	4,076.87	353.25	678.41
b. YTM *				
Min.	5.7786	6.3274	7.0500	7.3800
Max.	7.3044	7.2688	7.4895	7.5012
III April 15, 2011				
a. Amount	151.32	2,887.97	5,94.99	224.96
b. YTM *				
Min.	5.6166	6.5997	7.1900	7.3500
Max.	6.9924	7.1858	7.4462	7.4800
IV April 22, 2011				
a. Amount	425.00	7,096.95	425.81	655.92
b. YTM *				
Min.	6.7484	6.6307	7.3781	7.5200
Max.	6.9999	7.4353	7.4101	7.7567
V April 29, 2011				
a. Amount	1,365.00	4,367.83	290.00	753.05
b. YTM *				
Min.	6.9000	6.9500	7.6406	7.6001
Max.	7.1003	7.5186	7.7054	7.7450

* 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.