

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 May 6, 2011				
a. Amount	365.00	8,042.98	200.00	815.99
b. YTM *				
Min.	7.0973	7.1500	7.8499	8.0500
Max.	7.5038	8.0004	7.8751	8.2007
II May 13, 2011				
a. Amount	292.94	3,362.89	512.89	395.00
b. YTM *				
Min.	7.0995	7.3500	7.9999	8.1000
Max.	7.5000	8.0604	8.2040	8.2000
III May 20, 2011				
a. Amount	670.00	2,724.38	397.70	639.61
b. YTM *				
Min.	7.3992	7.5490	8.0646	8.0709
Max.	7.6011	8.1022	8.1800	8.2947
IV May 27, 2011				
a. Amount	200.00	5,614.23	828.76	1,909.76
b. YTM *				
Min.	7.4840	7.4500	8.1800	8.2161
Max.	7.5015	8.1502	8.2692	8.3500

* 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.