

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

(Amount in ` billion, YTM in per cent per annum)

Week ended	Treasury Bills Residual Maturity in Days			
	Upto 14 Days	15 - 91 Days	92 - 182 Days	183 - 364 Days
	1	2	3	4
I February 3, 2012				
a. Amount	7.86	22.74	8.02	13.08
b. YTM *				
Min.	8.5000	8.2998	8.4500	8.3600
Max.	8.8516	8.8131	8.7500	8.5700
II February 10, 2012				
a. Amount	8.07	34.00	6.35	17.41
b. YTM *				
Min.	8.5490	8.3000	8.7899	8.3596
Max.	9.0017	8.9000	8.8699	8.6500
III February 17, 2012				
a. Amount	3.81	15.06	3.20	24.00
b. YTM *				
Min.	8.6039	8.5000	8.5959	8.4241
Max.	9.0953	8.9388	8.6998	8.5067
IV February 24, 2012				
a. Amount	7.23	30.58	0.65	13.59
b. YTM *				
Min.	8.8516	8.4500	8.6001	8.3679
Max.	9.2659	9.0227	8.8001	8.5500

* Minimum and Maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than ` 0.05 billion).

Includes transactions of Cash Management Bills.