

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 December 2, 2011				
a. Amount	11.0	39.2	28.0	41.9
b. YTM *				
Min.	8.6506	8.6005	8.4999	8.2500
Max.	8.9498	8.9501	8.8799	8.7500
II December 9, 2011				
a. Amount	4.7	33.4	36.8	49.2
b. YTM *				
Min.	8.4000	8.3502	8.3865	8.1300
Max.	8.8007	8.8500	8.7001	8.4701
III December 16, 2011				
a. Amount	2.1	47.9	38.9	22.2
b. YTM *				
Min.	8.4496	8.2500	8.2500	8.2175
Max.	8.7000	8.7504	8.5003	8.4505
IV December 23, 2011				
a. Amount	6.1	32.5	13.4	25.8
b. YTM *				
Min.	8.3000	8.1978	8.2200	8.1000
Max.	8.8009	9.0000	8.4002	8.3001
V December 30, 2011				
a. Amount	8.7	27.1	12.0	17.0
b. YTM *				
Min.	8.1998	8.2102	8.2613	8.1201
Max.	8.6178	8.6001	8.4601	8.4000

* 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.