

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

(Amount in Rs. 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	5
I. March 5, 2010				
a. Amount	116.00	4,485.50	232.71	260.00
b. YTM *				
Min.	2.8501	3.4000	4.3501	4.9000
Max.	3.6574	7.6237	4.7101	5.0000
II. March 12, 2010				
a. Amount	629.00	5,637.90	275.00	775.00
b. YTM *				
Min.	3.0000	3.5000	4.3000	4.9543
Max.	5.3557	4.3382	4.6500	5.1001
III. March 19, 2010				
a. Amount	440.00	3,192.15	225.00	1,056.00
b. YTM *				
Min.	4.2491	3.9999	4.4700	4.7000
Max.	5.0019	4.4202	4.5601	5.1000
IV. March 26, 2010				
a. Amount	672.46	5,840.92	895.00	514.25
b. YTM *				
Min.	2.5016	3.6928	4.3500	4.8000
Max.	3.9506	4.4202	4.6200	5.1445

* : Minimum and maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than Rs.5 crore).