

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. February 5, 2010				
a. Amount	1,518.49	8,019.58	812.84	125.00
b. YTM *				
Min.	2.7000	3.0499	3.9400	4.6200
Max.	3.3951	4.0924	4.4904	4.6300
II. February 12, 2010				
a. Amount	643.00	3,347.59	829.41	392.00
b. YTM *				
Min.	2.0687	2.9991	4.1502	4.8171
Max.	3.3038	4.0924	4.3500	4.8681
III. February 19, 2010				
a. Amount	350.00	3,117.07	484.68	805.00
b. YTM *				
Min.	2.9991	3.1696	3.6300	4.3000
Max.	3.3000	4.0924	4.5533	4.8700
IV. February 26, 2010				
a. Amount	1,850.00	4,239.63	47.76	895.10
b. YTM *				
Min.	3.2000	3.1500	4.2000	4.8400
Max.	3.2500	4.1334	4.5000	4.9785

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