

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	5
I February 4, 2011				
a. Amount	311.50	3,741.65	868.27	30.00
b. YTM *				
Min.	6.5000	6.4690	7.0500	7.4300
Max.	6.7488	7.1858	7.4678	7.5000
II February 11, 2011				
a. Amount	350.00	2,716.67	479.36	257.32
b. YTM *				
Min.	6.5000	6.4848	7.3000	7.4301
Max.	6.8463	7.1860	7.4801	7.6636
III February 18, 2011				
a. Amount	213.25	2,305.62	344.61	396.28
b. YTM *				
Min.	6.4999	6.7302	7.4678	7.6250
Max.	6.6497	7.1443	7.5326	7.6520
IV February 25, 2011				
a. Amount	610.95	3,250.53	226.76	795.56
b. YTM *				
Min.	5.4783	6.1597	7.1000	7.5000
Max.	6.6580	7.2444	7.5327	7.6752

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