

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
I March 4, 2011				
a. Amount	721.00	2,247.38	515.57	1,301.89
b. YTM *				
Min.	6.5312	6.3418	7.2000	7.5000
Max.	6.7496	7.1443	7.5110	7.6975
II March 11, 2011				
a. Amount	1,098.79	3,443.62	1,001.59	617.72
b. YTM *				
Min.	6.5000	6.1016	7.1199	7.4701
Max.	7.5500	7.1500	7.5110	7.5824
III March 18, 2011				
a. Amount	190.00	2,826.65	320.00	1,133.08
b. YTM *				
Min.	6.2729	6.3926	7.3000	7.3000
Max.	7.0093	7.2500	7.4680	7.5971
IV March 25, 2011				
a. Amount	881.56	3,245.86	483.56	840.76
b. YTM *				
Min.	6.2748	6.7713	7.2000	7.5600
Max.	7.2481	7.3105	7.3499	7.6288

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