

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 January 7, 2011				
a. Amount	50.00	3,013.62	265.96	656.35
b. YTM *				
Min.	6.5005	6.3498	6.9498	6.9501
Max.	6.5005	7.1600	7.2738	7.4300
II January 14, 2011				
a. Amount	755.00	5,067.21	984.58	196.50
b. YTM *				
Min.	6.4000	6.4997	7.0501	7.1500
Max.	6.5342	7.1443	7.2100	7.4780
III January 21, 2011				
a. Amount	100.00	2,981.58	615.50	709.30
b. YTM *				
Min.	6.2458	6.3000	6.9924	7.3499
Max.	6.6515	7.1858	7.4031	7.5102
IV January 28, 2011				
a. Amount	199.08	4,784.65	518.71	340.00
b. YTM *				
Min.	6.1209	6.51	7.0974	7.3001
Max.	6.9999	7.2274	7.4001	7.4999

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