

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

(Amount in ₹ billion, YTM in per cent per annum)

Week ended	Treasury Bills Residual Maturity in Days			
	Upto 14 Days	15 - 91 Days	92 - 182 Days	183 - 364 Days
	1	2	3	4
I January 6, 2012				
a. Amount	6.68	38.66	20.81	37.90
b. YTM *				
Min.	8.1500	8.2497	8.2688	8.0000
Max.	8.8999	8.7004	8.5500	8.5000
II January 13, 2012				
a. Amount	4.68	24.62	6.60	64.73
b. YTM *				
Min.	8.1500	8.1497	8.2500	7.8882
Max.	8.8998	8.6000	8.3400	8.2000
III January 20, 2012				
a. Amount	4.57	36.06	24.78	30.66
b. YTM *				
Min.	8.1522	8.3000	8.3800	7.9931
Max.	9.2537	8.7479	8.6500	8.4501
IV January 27, 2012				
a. Amount	2.05	20.72	0.80	1.20
b. YTM *				
Min.	8.3981	8.2504	8.4998	8.2499
Max.	8.7541	8.7293	8.5306	8.3888

* Minimum and Maximum YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than ₹ 0.05 billion).

Includes transactions of Cash Management Bills.