

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. December 4, 2009				
a. Amount	200.00	2,978.00	210.00	244.00
b. YTM *				
Min.	2.8005	2.6493	3.5701	3.8000
Max.	3.3038	3.4000	3.5800	4.4946
II. December 11, 2009				
a. Amount	70.64	2,616.87	581.43	165.00
b. YTM *				
Min.	2.8500	2.6493	3.4001	4.3500
Max.	3.1000	3.4000	3.8217	4.4500
III. December 18, 2009				
a. Amount	70.00	11,120.45	128.10	329.92
b. YTM *				
Min.	3.2975	2.6493	3.5900	4.4001
Max.	3.4000	3.4000	3.6800	4.6500
IV. December 25, 2009				
a. Amount	90.00	5,155.33	301.11	10.00
b. YTM *				
Min.	3.5967	3.6000	4.0928	4.3499
Max.	3.8000	4.0000	4.2600	4.6000

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