

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. October 2, 2009				
a. Amount	905.00	3,022.48	875.00	25.00
b. YTM *				
Min.	2.3364	2.6493	3.4499	4.3000
Max.	3.4013	3.4000	3.7801	4.3000
II. October 9, 2009				
a. Amount	2,059.83	13,561.68	1,215.53	862.48
b. YTM *				
Min.	2.6293	2.6493	3.1499	3.7700
Max.	3.3583	3.4000	3.7385	4.5822
III. October 16, 2009				
a. Amount	508.96	3,326.72	1,140.49	1,177.19
b. YTM *				
Min.	2.6470	2.6493	3.1651	4.2600
Max.	3.2000	3.4000	4.0511	4.5320
IV. October 23, 2009				
a. Amount	1,065.00	5,913.27	552.00	673.27
b. YTM *				
Min.	2.8500	2.6493	3.4300	4.4000
Max.	3.1030	3.4000	4.0000	4.5384
V. October 30, 2009				
a. Amount	606.75	6,275.43	1,264.40	713.70
b. YTM *				
Min.	2.7500	2.6493	3.2100	4.3000
Max.	3.1500	3.4000	3.9676	4.5200

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