

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 January 1, 2010				
a. Amount	1,710.00	8,615.32	225.00	321.81
b. YTM *				
Min.	3.0000	3.4000	3.7500	4.3499
Max.	3.7500	3.9841	4.2999	4.5000
II January 8, 2010				
a. Amount	1,725.57	10,739.89	632.00	989.92
b. YTM *				
Min.	2.9991	3.0000	3.7000	4.5000
Max.	3.5050	3.8499	4.0511	4.7003
III January 15, 2010				
a. Amount	1,125.00	4,873.39	397.24	182.88
b. YTM *				
Min.	3.1513	3.1656	3.7000	4.3000
Max.	3.4000	3.8061	4.0001	4.6700
IV January 22, 2010				
a. Amount	1,133.00	4,787.61	503.14	0.49
b. YTM *				
Min.	3.1200	3.0478	3.9900	0.0000
Max.	3.7518	3.9288	4.1555	0.0000
V January 29, 2010				
a. Amount	691.35	4,393.18	315.00	320.00
b. YTM *				
Min.	3.2284	3.2197	3.8000	4.0650
Max.	3.4013	4.0106	4.1500	4.6025

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