

## 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
<b>I. November 6, 2009</b>				
a. Amount	1,099.00	5,302.48	1,203.15	1,034.41
b. YTM *				
Min.	2.7500	2.6493	3.2600	3.9600
Max.	3.3038	3.4000	4.2000	4.5165
<b>II. November 13, 2009</b>				
a. Amount	185.20	4,604.07	2,115.88	903.87
b. YTM *				
Min.	2.9990	2.6493	3.2501	4.3801
Max.	3.1000	3.4000	3.8217	4.4700
<b>III. November 20, 2009</b>				
a. Amount	490.00	5,967.31	1,335.00	685.40
b. YTM *				
Min.	2.8998	2.6493	3.2301	3.7500
Max.	3.2853	3.4000	3.7000	4.4700
<b>IV. November 27, 2009</b>				
a. Amount	542.78	3,649.34	1,257.58	1,229.02
b. YTM *				
Min.	2.8000	2.6493	3.3000	3.6800
Max.	3.3038	3.4000	3.7385	4.4131

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