No. 27 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. September 4, 2009				
a. Amount	383.65	2,662.06	424.67	607.64
b. YTM *				
Min.	2.8000	2.6493	3.4499	3.8500
Max.	3.3586	3.4000	3.8001	4.2129
II. September 11, 2009				
a. Amount	373.00	4,064.15	826.67	450.00
b. YTM *				
Min.	2.6999	2.6493	3.5299	3.8500
Max.	3.2497	3.4000	3.7800	4.5932
III. September 18, 2009				
a. Amount	216.43	6,960.57	526.00	110.00
b. YTM *				
Min.	2.6478	2.6493	3.8199	4.2500
Max.	3.3951	3.4000	4.0302	4.4600
IV. September 25, 2009				
a. Amount	2,635.00	4,282.82	1,650.00	684.13
b. YTM *				
Min.	3.0000	2.6493	3.6500	3.9000
Max.	3.5009	3.4000	3.9886	4.3025

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