

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 August 7, 2009				
a. Amount	912.69	2,830.65	1,144.00	176.58
b. YTM *				
Min.	2.8000	2.8991	3.2501	3.7400
Max.	3.2497	3.2754	3.6969	4.0000
II August 14, 2009				
a. Amount	1,033.33	3,686.07	240.00	957.50
b. YTM *				
Min.	2.8488	2.9493	3.2500	3.5999
Max.	3.4076	3.3570	3.7801	4.6500
III. August 21, 2009				
a. Amount	20.02	3,397.90	850.00	259.70
b. YTM *				
Min.	2.7497	2.9506	3.4000	3.9500
Max.	3.1675	3.3570	3.9051	4.1600
IV. August 28, 2009				
a. Amount	435.00	1,954.25	160.00	947.70
b. YTM *				
Min.	2.7195	2.8997	3.2700	3.8208
Max.	3.3586	3.3978	3.7800	4.2979

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