

## 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
<b>I. May 1, 2009</b>				
a. Amount	575.00	2,509.35	1,296.29	972.93
b. YTM *				
Min.	1.0951	2.5000	3.1999	3.4500
Max.	3.1500	3.5002	3.5693	3.8000
<b>II. May 8, 2009</b>				
a. Amount	1,895.56	7,903.41	786.85	1,535.13
b. YTM *				
Min.	1.7526	2.0000	2.9500	3.4000
Max.	3.5050	3.3025	3.5000	3.9500
<b>III. May 15, 2009</b>				
a. Amount	385.00	4,805.49	230.82	1,191.00
b. YTM *				
Min.	1.8992	2.2493	3.1701	3.3699
Max.	3.3038	3.2754	3.4891	3.6500
<b>IV. May 22, 2009</b>				
a. Amount	494.25	3,482.48	495.57	351.50
b. YTM *				
Min.	2.5000	2.7503	3.1500	3.4800
Max.	3.2500	3.2998	3.4001	3.6500
<b>V. May 29, 2009</b>				
a. Amount	343.06	2,848.90	448.10	620.00
b. YTM *				
Min.	1.4967	2.7503	3.3499	3.4360
Max.	3.2494	3.4000	3.5929	3.7000

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