

## 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. March 6, 2009</b>				
a. Amount	996.33	4,136.61	322.79	998.00
b. YTM *				
Min.	3.5000	4.0998	4.3000	4.2500
Max.	4.5089	4.6663	4.6162	4.5500
<b>II. March 13, 2009</b>				
a. Amount	350.40	3,107.53	85.00	695.00
b. YTM *				
Min.	3.6000	4.1503	4.3000	4.3962
Max.	4.0997	4.6000	4.3500	4.9000
<b>III. March 20, 2009</b>				
a. Amount	96.00	4,136.80	1,375.11	924.61
b. YTM *				
Min.	4.0000	4.2999	4.4001	4.7000
Max.	5.0012	4.9503	5.2937	5.0106
<b>IV. March 27, 2009</b>				
a. Amount	97.96	3,106.06	200.90	1,211.50
b. YTM *				
Min.	5.2590	4.4001	4.7999	4.7000
Max.	5.2590	5.2007	4.9526	5.3035

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