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. January 2, 2009				
a. Amount	512.19	1,374.87	224.50	630.42
b. YTM *				
Min.	4.7500	4.3500	4.8999	4.4800
Max.	5.0500	5.1500	5.0200	5.1000
II. January 9, 2009				
a. Amount	912.20	1,606.70	273.10	1,264.63
b. YTM *				
Min.	4.1000	4.1500	4.0000	4.0000
Max.	5.0001	5.0000	4.5500	4.6005
III. January 16, 2009				
a. Amount	410.00	4,423.79	116.05	1,083.92
b. YTM *				
Min.	4.1000	4.2000	4.4498	4.4200
Max.	4.9900	4.7500	4.5000	4.6001
IV. January 23, 2009				
a. Amount	868.58	2,985.81	549.67	920.00
b. YTM *				
Min.	4.2494	4.1354	4.3499	4.3000
Max.	4.8686	4.7499	4.6199	4.5000
V. January 30, 2009				
a. Amount	1,055.29	2,654.33	–	431.65
b. YTM *				
Min.	4.2963	4.3505	–	4.3500
Max.	4.7500	4.7895	–	4.6000

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