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. June 5, 2009				
a. Amount	745.00	4,396.15	225.00	970.50
b. YTM *				
Min.	2.6002	3.0000	3.4500	3.4500
Max.	3.2494	3.3570	3.4999	3.9700
II. June 12, 2009				
a. Amount	30.96	3,060.41	920.00	995.50
b. YTM *				
Min.	2.9450	3.0996	3.3999	3.6500
Max.	3.3501	3.4000	3.5500	3.9800
III. June 19, 2009				
a. Amount	387.80	2,854.59	829.17	2,028.64
b. YTM *				
Min.	2.8837	2.8611	3.2999	3.6999
Max.	3.2500	3.4001	3.5201	4.0000
IV. June 26, 2009				
a. Amount	595.00	6,548.91	473.22	725.00
b. YTM *				
Min.	2.7503	3.0995	3.5000	3.5500
Max.	3.3011	3.3998	3.6500	3.8500

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