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. July 3, 2009				
a. Amount	3,975.00	4,640.06	245.00	962.50
b. YTM *				
Min.	2.7022	2.7002	3.3500	3.5000
Max.	3.4000	3.3746	3.4599	3.8500
II. July 10, 2009				
a. Amount	269.60	5,514.77	205.00	961.40
b. YTM *				
Min.	2.8500	2.5001	3.1401	3.4389
Max.	3.2500	3.3000	3.3500	3.7999
III. July 17, 2009				
a. Amount	400.65	7,112.60	410.00	650.53
b. YTM *				
Min.	2.9500	2.7999	3.1500	3.3400
Max.	3.3044	3.2754	3.3700	3.6700
IV. July 24, 2009				
a. Amount	848.10	3,573.26	882.38	127.00
b. YTM *				
Min.	2.8000	2.8000	3.1675	3.6000
Max.	3.2400	3.2754	3.4686	3.7300
V. July 31, 2009				
a. Amount	253.00	2,560.65	496.00	982.33
b. YTM *				
Min.	2.8501	2.8506	3.2102	3.3501
Max.	3.2000	3.2502	3.4000	3.7987

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