

## 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. February 6, 2009</b>				
a. Amount	1,408.01	5,101.55	70.26	434.53
b. YTM *				
Min.	4.2288	4.2500	4.5000	4.4000
Max.	4.7500	4.8306	4.7499	4.5500
<b>II. February 13, 2009</b>				
a. Amount	1,749.00	4,554.93	435.00	944.63
b. YTM *				
Min.	4.1000	4.2500	4.5000	4.4000
Max.	4.5996	5.7000	4.7500	4.6000
<b>III. February 20, 2009</b>				
a. Amount	932.26	2,444.41	50.00	912.00
b. YTM *				
Min.	4.1500	4.2500	4.4000	4.3500
Max.	4.9471	4.7401	4.4000	4.6501
<b>IV. February 27, 2009</b>				
a. Amount	849.77	5,666.04	365.65	627.78
b. YTM *				
Min.	4.1000	4.2504	4.5749	4.5000
Max.	4.4010	4.7499	4.7002	4.6481

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