

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. April 3, 2009				
a. Amount	–	2,253.80	226.00	699.22
b. YTM *				
Min.	–	4.2500	4.8000	4.7500
Max.	–	5.1004	5.1000	5.1600
II. April 10, 2009				
a. Amount	1,945.80	9,234.20	1,237.00	2,344.25
b. YTM *				
Min.	2.4000	2.8308	3.9000	4.2000
Max.	4.7500	4.6000	4.6000	4.8000
III. April 17, 2009				
a. Amount	767.39	6,981.85	555.09	600.01
b. YTM *				
Min.	1.7500	2.5000	3.7000	4.1000
Max.	3.5047	4.0100	4.0720	4.2500
IV. April 24, 2009				
a. Amount	1,583.50	5,666.48	1,335.39	2,624.00
b. YTM *				
Min.	2.4988	2.9992	3.2500	3.6477
Max.	3.4962	3.9898	3.9000	4.2900

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