

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. December 5, 2008				
a. Amount	796.06	4,320.36	517.43	455.76
b. YTM *				
Min.	5.5000	5.7489	6.0000	6.2000
Max.	6.9999	7.3858	7.0588	6.9000
II. December 12, 2008				
a. Amount	874.30	2,804.89	420.24	326.10
b. YTM *				
Min.	5.0000	5.1000	5.5500	5.2999
Max.	6.6089	6.6301	6.1999	6.2900
III. December 19, 2008				
a. Amount	138.50	4,851.75	123.93	1,249.62
b. YTM *				
Min.	5.4966	5.1498	5.1801	5.1000
Max.	6.0011	5.7500	5.4801	5.4499
IV. December 26, 2008				
a. Amount	165.00	2,004.06	302.15	548.00
b. YTM *				
Min.	4.9132	4.8802	5.0500	5.0100
Max.	5.2014	5.4795	5.2500	5.2500

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