

## 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. September 1, 2006</b>				
a. Amount	63.84	1,710.87	450.93	1,664.24
b. YTM *				
Min.	6.1000	6.1206	6.3900	6.7301
Max.	6.1098	6.4002	6.7099	6.9251
<b>II. September 8, 2006</b>				
a. Amount	198.75	1,481.21	963.15	1,263.46
b. YTM *				
Min.	5.9582	6.1502	6.4001	6.7601
Max.	6.1400	6.4391	6.7368	6.8700
<b>III. September 15, 2006</b>				
a. Amount	192.06	1,018.34	529.38	1,400.62
b. YTM *				
Min.	5.9870	6.1604	6.3898	6.7999
Max.	6.3300	6.4805	6.7200	6.9251
<b>IV. September 22, 2006</b>				
a. Amount	5.75	1,057.81	588.89	1,061.33
b. YTM *				
Min.	—	6.2503	6.4201	6.7700
Max.	—	6.5219	6.7797	6.9160
<b>V. September 29, 2006</b>				
a. Amount	80.25	877.04	373.00	1,000.57
b. YTM *				
Min.	6.2408	6.2900	6.4650	6.3500
Max.	6.7550	6.5797	6.7499	6.9022

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