

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 6, 2007				
a. Amount	–	834.32	160.00	6.50
b. YTM *				
Min.	–	7.4000	7.8499	7.9000
Max.	–	7.7501	7.8500	7.9000
II. April 13, 2007				
a. Amount	460.84	2,806.41	904.79	865.25
b. YTM *				
Min.	4.6835	6.2000	7.2000	7.3800
Max.	7.2700	7.9298	7.6999	7.8999
III. April 20, 2007				
a. Amount	–	588.46	473.02	45.00
b. YTM *				
Min.	–	6.7996	7.2001	7.6400
Max.	–	7.3937	7.7487	7.7499
IV. April 27, 2007				
a. Amount	105.00	1,271.00	302.00	436.00
b. YTM *				
Min.	6.4514	6.9504	7.3299	7.5000
Max.	6.7979	7.3521	7.6301	7.7450

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