

## 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. May 4, 2007</b>				
a. Amount	55.00	661.53	51.00	221.70
b. YTM *				
Min.	8.0000	7.2496	7.4600	7.7300
Max.	—	7.4002	7.5002	7.7601
<b>II. May 11, 2007</b>				
a. Amount	57.00	722.71	455.99	238.15
b. YTM *				
Min.	6.5000	7.1001	7.4998	7.5100
Max.	6.6991	7.5500	7.7001	7.7501
<b>III. May 18, 2007</b>				
a. Amount	40.00	651.32	125.10	280.00
b. YTM *				
Min.	6.6996	7.0997	7.5001	7.7000
Max.	7.4988	7.6435	7.7487	7.7700
<b>IV. May 25, 2007</b>				
a. Amount	10.00	1,632.34	223.00	496.40
b. YTM *				
Min.	7.4994	7.0504	7.4801	7.6399
Max.	7.4994	7.6435	7.6751	7.7801

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