

## 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. June 1, 2007</b>				
a. Amount	226.03	3,596.69	1,157.02	797.76
b. YTM *				
Min.	2.0000	5.9997	7.0001	7.4700
Max.	6.9999	7.6019	7.6700	8.0000
<b>II. June 8, 2007</b>				
a. Amount	3.34	2,370.78	860.30	795.60
b. YTM *				
Min.	–	3.8996	6.9498	7.2824
Max.	–	7.4000	7.4100	7.7000
<b>III. June 15, 2007</b>				
a. Amount	25.75	2,651.88	598.07	61.13
b. YTM *				
Min.	1.9987	6.0994	7.0000	7.2800
Max.	1.9987	7.7685	7.7900	7.8000
<b>IV. June 22, 2007</b>				
a. Amount	649.88	4,918.34	661.46	619.05
b. YTM *				
Min.	2.3000	3.0000	6.6500	7.0999
Max.	5.7524	7.7350	7.7500	7.8000
<b>V. June 29, 2007</b>				
a. Amount	5.00	2,131.88	838.45	695.00
b. YTM *				
Min.	7.3015	5.2504	7.0000	7.1600
Max.	7.3015	7.3937	7.6499	7.6501

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