

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. July 6, 2007				
a. Amount	225.00	2,480.84	890.15	2,757.43
b. YTM *				
Min.	1.9978	4.0000	6.1000	6.5500
Max.	4.4999	7.2500	7.5900	7.7000
II. July 13, 2007				
a. Amount	472.51	4,136.54	564.53	891.29
b. YTM *				
Min.	0.9855	1.9994	4.9500	6.1799
Max.	3.0031	6.0155	6.2400	7.0000
III. July 20, 2007				
a. Amount	298.95	3,706.20	363.38	1,432.90
b. YTM *				
Min.	0.9994	1.4000	4.4500	6.1500
Max.	1.6887	5.0500	6.2000	6.7200
IV. July 27, 2007				
a. Amount	351.79	2,327.38	372.09	1,293.50
b. YTM *				
Min.	0.6000	1.3000	4.4001	6.0800
Max.	2.2493	4.4612	5.9001	6.7000

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