

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. August 3, 2007				
a. Amount	906.79	1,907.20	941.42	1,177.76
b. YTM *				
Min.	0.2008	2.5501	5.7499	6.1001
Max.	2.9932	6.4805	7.0001	7.2354
II. August 10, 2007				
a. Amount	202.10	1,655.85	390.00	267.89
b. YTM *				
Min.	5.5000	5.8495	6.4000	6.9201
Max.	6.4189	6.5634	7.1600	7.1500
III. August 17, 2007				
a. Amount	575.00	512.47	181.67	285.22
b. YTM *				
Min.	6.0011	6.1016	6.6001	7.2000
Max.	6.5001	6.6877	7.5250	7.4896
IV. August 24, 2007				
a. Amount	583.53	1,255.82	717.94	322.00
b. YTM *				
Min.	6.4016	6.6000	6.8000	7.2500
Max.	6.7491	6.8998	7.4678	7.4293
V. August 31, 2007				
a. Amount	420.10	738.90	1,157.27	2,011.41
b. YTM *				
Min.	6.2490	6.4994	6.8000	7.2999
Max.	6.7293	7.1027	7.4400	7.5244

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