

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. September 7, 2007				
a. Amount	65.00	963.49	1,685.43	639.00
b. YTM *				
Min.	6.0700	6.1494	6.8000	7.2500
Max.	6.2999	7.0612	7.4904	7.4000
II. September 14, 2007				
a. Amount	197.90	1,393.56	1,148.09	1,345.47
b. YTM *				
Min.	6.1000	6.5995	7.0000	7.2500
Max.	7.0017	7.1027	7.3200	7.4665
III. September 21, 2007				
a. Amount	148.20	465.19	1,049.26	636.25
b. YTM *				
Min.	6.3012	6.5494	6.9700	7.1400
Max.	6.9482	7.0611	7.3546	7.4000
IV. September 28, 2007				
a. Amount	285	1,340	141	912
b. YTM *				
Min.	6.5080	6.5995	7.0202	7.2599
Max.	6.6993	7.1027	7.2100	7.4896

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