

## 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. October 5, 2007</b>				
a. Amount	197.00	4,348.63	2,025.00	755.00
b. YTM *				
Min.	6.0991	6.2306	7.0300	7.2500
Max.	6.6996	7.1200	7.2954	7.4575
<b>II. October 12, 2007</b>				
a. Amount	31.59	5,080.80	2,210.96	2,488.98
b. YTM *				
Min.	5.7012	5.5998	6.8500	7.1500
Max.	6.2500	7.0100	7.2701	7.3800
<b>III. October 19, 2007</b>				
a. Amount	25.00	2,758.01	1,467.24	142.00
b. YTM *				
Min.	6.4993	6.1505	6.8201	7.2100
Max.	6.4993	7.1502	7.4462	7.4000
<b>IV. October 26, 2007</b>				
a. Amount	385.18	4,024.10	988.50	1,184.01
b. YTM *				
Min.	6.0011	5.9536	6.9499	7.1601
Max.	6.2501	7.0196	7.3200	7.3624

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