

No. 27 B: Secondary Market Outright Transactions in Treasury Bills

(Amount in crore, YTM in per cent per annum)

Week ended	Residual Maturity in days			
	up to 14 days	15-91 days	92-182 days	183 - 364 days
1	2	3	4	5
I November 2, 2007				
a. Amount	220.00	2,823.87	726.18	67.94
b. YTM *				
Min.	5.5556	6.2489	7.1499	7.3000
Max.	6.2998	7.3500	7.5326	7.3200
II November 9, 2007				
a. Amount	51.86	812.22	1,199.68	436.70
b. YTM *				
Min.	6.5013	6.75	7.3049	7.5301
Max.	7.1015	7.4197	7.7000	7.7450
III November 16, 2007				
a. Amount	195.5	1,264.89	1,144.00	1,313.383
b. YTM *				
Min.	7.2494	7.0998	7.3500	7.5001
Max.	8.005	7.7502	7.6000	7.7100
IV November 23, 2007				
a. Amount	185.00	1,277.11	418.07	922.07
b. YTM *				
Min.	7.3500	7.1604	7.5400	6.7487
Max.	7.5494	7.7503	7.5700	7.7450
IV November 30, 2007				
a. Amount	5.10	493.09	280.73	835.97
b. YTM *				
Min.	8.0000	7.3601	7.4599	7.5600
Max.	8.0000	7.6001	7.6500	7.6800

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