

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

(Amount in 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. December 7, 2007				
a. Amount	83.02	1,041.41	371.35	1,355.35
b. YTM *				
Min.	7.1000	7.0995	7.4001	6.6927
Max.	7.5500	7.5502	7.5502	7.7000
II. December 14, 2007				
a. Amount	100.10	1,132.62	598.34	1,271.00
b. YTM *				
Min.	7.5015	7.2800	7.4500	7.5699
Max.	8.0000	7.6499	7.5974	7.6800
III. December 21, 2007				
a. Amount	–	741.95	675.47	529.28
b. YTM *				
Min.	–	7.3502	7.4302	7.600
Max.	–	7.5995	7.5201	7.700
IV. December 28, 2007				
a. Amount	65.00	318.04	523.21	2,167.59
b. YTM *				
Min.	7.2550	7.1992	7.3449	7.5499
Max.	7.2550	7.5000	7.6500	7.7501

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