

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 January 4, 2008				
a. Amount	164.90	1,070.20	2,045.95	2,934.79
b. YTM *				
Min.	6.1491	6.0000	6.7000	7.1400
Max.	7.1937	7.5000	7.5500	7.6799
II January 11, 2008				
a. Amount	452.55	920.84	720.11	2,930.82
b. YTM *				
Min.	6.1988	6.1990	6.2000	7.0800
Max.	6.3000	6.9781	7.1662	7.4116
III January 18, 2008				
a. Amount	115.00	1,593.35	268.00	1,004.95
b. YTM *				
Min.	5.8622	6.1078	7.0000	7.1501
Max.	6.5979	7.0612	7.1601	7.3680
IV January 25, 2008				
a. Amount	3.00	1,112.66	839.43	566.40
b. YTM *				
Min.	–	6.2494	6.8001	7.2000
Max.	–	7.3869	7.3200	7.3300

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