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. February 1, 2008				
a. Amount	7.50	1,654.28	111.00	401.00
b. YTM *				
Min.	6.9995	6.7495	7.1301	7.2600
Max.	6.9995	7.1858	7.3001	7.4665
II. February 8, 2008				
a. Amount	40.00	747.86	626.63	427.41
b. YTM *				
Min.	8.2473	6.2500	7.1301	7.2500
Max.	8.2473	7.1999	7.2308	7.3450
III. February 15, 2008				
a. Amount	–	859.61	333.36	1,400.76
b. YTM *				
Min.	–	6.1500	7.1901	7.3000
Max.	–	7.2689	7.3399	7.4433
IV. February 22, 2008				
a. Amount	150.00	739.33	209.00	845.70
b. YTM *				
Min.	7.0005	6.5004	7.2000	7.3200
Max.	7.0005	7.4003	7.4894	7.4900
V. February 29, 2008				
a. Amount	5.10	395.33	281.15	370.35
b. YTM *				
Min.	7.2475	6.5006	7.3000	7.4000
Max.	7.2475	7.4999	7.4600	7.5800

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