

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. March 7, 2008				
a. Amount	10.10	712.38	446.30	217.36
b. YTM *				
Min.	5.7524	5.9996	7.2699	6.4500
Max.	5.7524	7.3521	7.5110	7.4000
II. March 14, 2008				
a. Amount	15.00	485.51	626.60	1,004.11
b. YTM *				
Min.	5.7510	6.0006	7.2600	6.3934
Max.	5.7510	7.3521	7.4100	7.7500
III. March 21, 2008				
a. Amount	130.00	260.14	170.76	188.36
b. YTM *				
Min.	2.8355	6.9601	7.2400	6.7800
Max.	7.5015	7.1501	7.3800	7.3601
IV. March 28, 2008				
a. Amount	148.70	1,193.15	527.84	421.45
b. YTM *				
Min.	6.5979	6.0008	7.1799	6.7800
Max.	7.0495	7.3001	7.4500	7.5500

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