

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 May 2, 2008				
a. Amount	145.00	831.99	59.00	205.08
b. YTM *				
Min.	5.7510	6.2500	7.3483	7.3000
Max.	6.4016	7.3521	7.4402	7.6000
II May 9, 2008				
a. Amount	100.00	1,953.58	560.15	310.12
b. YTM *				
Min.	5.4987	5.4996	7.2301	7.3301
Max.	6.5016	7.3521	7.4601	7.7500
III May 16, 2008				
a. Amount	80.00	1,275.11	254.73	336.75
b. YTM *				
Min.	5.4996	6.6000	7.2801	7.3650
Max.	6.5500	7.3937	7.5758	7.5100
IV May 23, 2008				
a. Amount	105.00	1,826.26	399.30	240.00
b. YTM *				
Min.	5.5991	5.5509	7.4500	7.5940
Max.	7.0007	7.5502	7.5099	7.6200
IV May 30, 2008				
a. Amount	59.34	482.41	100.00	35.00
b. YTM *				
Min.	5.6003	7.3000	7.4801	7.5000
Max.	7.0007	7.5000	7.5100	7.6001

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