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 June 6, 2008				
a. Amount	160.00	1,528.72	86.00	985.84
b. YTM *				
Min.	5.7524	6.6002	7.3600	7.4500
Max.	6.7550	7.5602	7.5601	7.5499
II June 13, 2008				
a. Amount	13.00	814.84	216.78	196.50
b. YTM *				
Min.	5.7505	7.2496	7.5999	7.5200
Max.	5.7505	7.6851	7.6838	7.7500
III June 20, 2008				
a. Amount	1.45	1,664.71	30.00	204.06
b. YTM *				
Min.	–	7.4596	7.9599	8.0000
Max.	–	8.0604	8.0999	8.1500
IV June 27, 2008				
a. Amount	10.00	1,377.30	289.70	687.11
b. YTM *				
Min.	6.1988	6.2494	8.0500	8.6400
Max.	6.1988	8.8002	9.0987	9.0501

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