

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 October 3, 2008 | | | | |
| a. Amount | 10.00 | 1,027.47 | 231.70 | 116.10 |
| b. YTM * | | | | |
| Min. | 7.9499 | 8.3500 | 8.6499 | 8.5699 |
| Max. | 7.9499 | 8.8501 | 8.9892 | 8.6298 |
| II October 10, 2008 | | | | |
| a. Amount | 195.00 | 1,053.18 | 6.06 | 33.21 |
| b. YTM * | | | | |
| Min. | 8.9247 | 7.8801 | 0.0000 | 0.0000 |
| Max. | 8.9247 | 8.6501 | 0.0000 | 0.0000 |
| III October 17, 2008 | | | | |
| a. Amount | 10.00 | 1,520.35 | 864.47 | 290.03 |
| b. YTM * | | | | |
| Min. | 7.7494 | 7.2194 | 7.5000 | 7.7041 |
| Max. | 7.7494 | 8.5619 | 8.6395 | 8.2000 |
| IV October 24, 2008 | | | | |
| a. Amount | 467.61 | 1,667.31 | 977.94 | 314.33 |
| b. YTM * | | | | |
| Min. | 6.2498 | 6.4505 | 6.9498 | 7.1199 |
| Max. | 7.7494 | 7.6002 | 7.2500 | 7.4000 |
| V October 31, 2008 | | | | |
| a. Amount | 170.00 | 1,213.36 | 230.64 | 115.45 |
| b. YTM * | | | | |
| Min. | 6.3987 | 6.3994 | 6.8999 | 7.2500 |
| Max. | 7.2478 | 7.4353 | 7.5000 | 7.5501 |

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