No. 27 B : Secondary Market Outright Transactions in Treasury Bills (Face Value) @

(Amount in Rs. crore, YTM in per cent per annum)

Week ended		Treasury Bills (14 / 91 / 182 / 364 day) 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, 2003**				
a.	Amount	296.40	467.69	69.23	1,008.94
b.	YTM *				
	Min.	2.9977	4.2907	4.5873	4.5874
	Max.	4.9167	4.9403	4.9579	5.0362
II.	**May 9, 2003**				
a.	Amount	4.15	499.17	13.50	946.83
b.	YTM *				
	Min.	—	4.3881	4.6584	4.5874
	Max.	—	4.9362	—	4.9863
III.	**May 16, 2003**				
a.	Amount	32.28	262.68	59.19	909.88
b.	YTM *				
	Min.	3.4411	4.3378	4.4877	4.4876
	Max.	—	4.5675	4.5874	4.7968
IV.	**May 23, 2003**				
a.	Amount	0.82	863.26	275.92	1,660.97
b.	YTM *				
	Min.	—	4.3639	4.4877	4.5874
	Max.	—	4.6871	4.6373	4.7669
V.	**May 30, 2003**				
a.	Amount	7.07	424.09	45.84	516.49
b.	YTM *				
	Min.	3.4951	4.2745	4.5556	4.5714
	Max.	—	4.7968	4.7987	4.8068

@ : As reported in Subsidiary General Ledger (SGL) Accounts at RBI, Mumbai which presently accounts for nearly 98 per cent of total transactions in the country.

YTM : Yield to Maturity.

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