

No. 27B : 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. June 6, 2003 | | | | |
| a. Amount | 31.67 | 654.93 | 32.37 | 548.45 |
| b. YTM * | | | | |
| Min. | 4.7375 | 4.4880 | 4.7369 | 4.6172 |
| Max. | — | 4.9066 | 4.7868 | 4.9165 |
| II. June 13, 2003 | | | | |
| a. Amount | 22.66 | 621.46 | 11.40 | 955.97 |
| b. YTM * | | | | |
| Min. | 4.6853 | 4.6236 | 4.8667 | 4.7270 |
| Max. | — | 5.0065 | — | 4.9863 |
| III. June 20, 2003 | | | | |
| a. Amount | 8.03 | 711.75 | 43.48 | 1,292.02 |
| b. YTM * | | | | |
| Min. | — | 4.6151 | 4.8865 | 4.8681 |
| Max. | — | 4.9866 | 4.9865 | 4.9713 |
| IV. June 27, 2003 | | | | |
| a. Amount | 100.53 | 977.98 | 18.58 | 1,048.94 |
| b. YTM * | | | | |
| Min. | 4.5876 | 4.7372 | 4.8866 | 4.8567 |
| Max. | 4.8881 | 4.9964 | 4.9665 | 5.0163 |

@ : 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 YTM's (% PA) indicative have been given excluding transactions of non-standard lot size (less than Rs. 5 Crore).