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. August 1, 2003				
a. Amount	89.34	1,331.06	100.68	477.10
b. YTM *				
Min.	4.1443	4.5838	4.6871	4.6871
Max.	4.7871	4.7770	4.8067	4.8068
II. August 8, 2003				
a. Amount	17.58	1,324.43	72.55	479.71
b. YTM *				
Min.	4.6853	4.6375	4.6971	4.7006
Max.	—	4.9403	4.8567	4.9208
III. August 15, 2003				
a. Amount	450.00	693.77	106.86	434.14
b. YTM *				
Min.	3.4468	4.3986	4.8667	4.8101
Max.	—	4.9410	—	4.9464
IV. August 22, 2003				
a. Amount	29.11	1,392.82	87.27	1,334.22
b. YTM *				
Min.	3.6657	4.8270	4.8041	4.8403
Max.	4.9468	4.9839	4.9562	4.9764
V. August 29, 2003				
a. Amount	226.63	2,144.66	82.56	1,356.39
b. YTM *				
Min.	4.0121	4.3117	4.5375	4.5574
Max.	4.9804	4.9952	4.5996	4.9864

@ : 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).