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 (91 / 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. September 5, 2003				
a. Amount	84.82	1,812.65	18.61	1,265.33
b. YTM *				
Min.	3.4229	4.3562	3.3373	4.5674
Max.	4.6853	4.7468	4.6011	4.7370
II. September 12, 2003				
a. Amount	72.58	1,611.18	67.00	836.08
b. YTM *				
Min.	3.7623	4.2942	4.5874	4.5675
Max.	4.8783	4.6473	4.6573	4.7226
III. September 19, 2003				
a. Amount	106.15	2,201.02	57.00	871.85
b. YTM *				
Min.	2.7366	4.3215	4.5127	4.5145
Max.	4.9147	4.6374	4.6174	4.7270
IV. September 26, 2003				
a. Amount	145.48	2,213.72	257.00	1,248.35
b. YTM *				
Min.	4.0394	4.4167	4.5674	4.5276
Max.	4.6889	4.6873	4.6374	4.7370

@ : 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).