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 October 3, 2003				
a. Amount	45.18	956.23	57.59	1,196.27
b. YTM *				
Min.	4.4502	4.3215	4.4199	4.4000
Max.	4.5432	4.6372	4.4699	4.6273
II October 10, 2003				
a. Amount	70.56	860.63	80.27	843.66
b. YTM *				
Min.	4.4303	4.3701	4.4000	4.3500
Max.	4.4985	4.5599	4.4599	4.6000
III October 17, 2003				
a. Amount	134.53	1,593.07	49.74	690.71
b. YTM *				
Min.	4.3000	4.2002	4.2000	4.0000
Max.	4.4789	4.6002	4.4400	4.6000
IV October 24, 2003				
a. Amount	517.46	694.49	301.41	355.73
b. YTM *				
Min.	4.4488	3.8502	4.4000	4.2245
Max.	4.8725	4.6701	4.6799	4.5501
V October 31, 2003				
a. Amount	30.50	1,152.28	415.32	791.70
b. YTM *				
Min.	4.6986	4.3600	4.5000	4.5300
Max.	—	5.0000	4.8500	4.9000

@ : 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).