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. July 2, 2004				
a. Amount	428.43	2,889.04	62.14	1,422.44
b. YTM *				
Min.	4.2993	4.2661	4.4499	4.4999
Max.	4.3888	4.5022	4.4999	4.6400
II. July 9, 2004				
a. Amount	328.54	1,936.22	29.57	1,005.70
b. YTM *				
Min.	4.2584	4.2492	4.4599	4.2466
Max.	4.7821	4.4798	4.4601	4.6152
III. July 16, 2004				
a. Amount	228.96	3,528.59	7.50	746.75
b. YTM *				
Min.	3.9976	4.2324	4.5301	4.4899
Max.	4.3507	4.5022	—	4.6301
IV. July 23, 2004				
a. Amount	257.42	2,583.16	9.35	960.94
b. YTM *				
Min.	4.2487	4.2045	—	4.5501
Max.	4.8551	4.5991	—	4.6371
V. July 30, 2004				
a. Amount	487.40	2,835.24	32.09	1,715.09
b. YTM *				
Min.	4.2516	4.1518	4.4231	4.5299
Max.	4.3756	4.5022	4.5701	4.6202

@ : 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).