

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 June 3, 2005				
a. Amount	246.03	2,055.05	673.66	2,874.88
b. YTM *				
Min.	5.0389	4.9996	5.1851	5.3976
Max.	5.0808	5.2006	5.3600	5.6404
II June 10, 2005				
a. Amount	297.51	1,849.27	277.52	1,856.80
b. YTM *				
Min.	5.0601	5.0402	5.2099	5.3999
Max.	5.5123	5.2401	5.3671	5.5900
III June 17, 2005				
a. Amount	198.00	1,385.02	497.92	459.21
b. YTM *				
Min.	5.0229	5.1012	5.2500	5.3800
Max.	5.2014	5.3241	5.4200	5.6000
IV June 24, 2005				
a. Amount	315.78	1,465.15	558.28	1,275.12
b. YTM *				
Min.	5.0595	5.0495	5.2998	5.3701
Max.	5.2014	5.3241	5.3958	5.6232

[@] : 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).