

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. December 5, 2003				
a. Amount	38.26	505.07	50.47	1,087.82
b. YTM *				
Min.	4.0787	4.0494	4.1999	4.2850
Max.	—	4.5504	4.3399	4.3600
II. December 12, 2003				
a. Amount	377.13	907.84	46.59	640.17
b. YTM *				
Min.	4.0042	4.1003	4.1800	4.2700
Max.	4.2911	4.2702	4.2500	4.3525
III. December 19, 2003				
a. Amount	251.40	464.26	22.73	645.90
b. YTM *				
Min.	4.0042	4.1501	4.1801	4.2001
Max.	4.2309	4.2804	4.2600	4.3611
IV. December 26, 2003				
a. Amount	239.22	703.25	170.82	562.72
b. YTM *				
Min.	4.1382	4.1547	4.2000	4.2199
Max.	4.1804	4.2502	4.5100	4.3450

[@] : 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).