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. January 2, 2004				
a. Amount	407.33	1,043.02	580.14	1,135.50
b. YTM *				
Min.	3.9987	4.1603	4.2000	4.2500
Max.	4.6814	4.2993	4.3400	4.3300
II. January 9, 2004				
a. Amount	102.00	1,127.95	217.71	530.78
b. YTM *				
Min.	4.1197	4.0698	4.1449	4.1701
Max.	4.1781	4.2301	4.2401	4.2979
III. January 16, 2004				
a. Amount	54.37	755.38	33.04	983.91
b. YTM *				
Min.	4.1182	3.9532	4.2099	4.1799
Max.	4.1538	4.2598	4.2250	4.3500
IV. January 23, 2004				
a. Amount	156.14	677.55	44.79	590.64
b. YTM *				
Min.	4.1437	4.1801	4.2801	4.0500
Max.	4.2345	4.2999	4.4000	4.3962
V. January 30, 2004				
a. Amount	28.74	384.13	116.61	1,094.10
b. YTM *				
Min.	4.1437	4.1895	4.2701	4.3378
Max.	—	4.3499	4.3601	4.3900

@ : 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).