

No. 27B : Secondary Market Outright Transactions in Treasury Bills (Face Value) @

(Amount in Rs. crore, YTM in per cent per annum)

Week ended	Treasury Bills (14 / 91 / 182 / 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. March 1, 2002

a. Amount	38.70	184.30	30.00	129.10
b. YTM *				
Min.	5.6218	5.9355	6.3895	6.0181
Max.	5.7188	6.5814	6.3932	6.4031

II. March 8, 2002

a. Amount	60.67	356.03	15.00	103.62
b. YTM *				
Min.	3.6532	5.9620	5.9231	6.0833
Max.	7.2829	6.5821	6.1131	6.3341

III. March 15, 2002

a. Amount	78.25	152.13	119.75	116.10
b. YTM *				
Min.	5.2990	5.7902	6.0733	6.0909
Max.	6.2475	6.4823	6.1544	6.2728

IV. March 22, 2002

a. Amount	92.00	560.13	93.85	256.96
b. YTM *				
Min.	7.2815	5.8092	5.9956	6.0805
Max.	7.2829	6.1829	6.1525	6.6318

IV. March 29, 2002

a. Amount	29.73	218.89	84.51	212.38
b. YTM *				
Min.	3.6407	5.8521	5.9696	6.0091
Max.	6.4815	6.2331	6.2804	6.3313

@: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).

