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 (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. November 1, 2002				
a. Amount	—	774.90	11.75	319.99
b. YTM *				
Min.	—	5.4236	5.5049	5.5348
Max.	—	5.7642	5.7441	5.7741
II. November 8, 2002				
a. Amount	80.50	416.55	—	808.75
b. YTM *				
Min.	5.2431	5.0681	—	5.5367
Max.	6.0484	5.6248	—	5.6346
III. November 15, 2002				
a. Amount	39.45	812.34	61.52	757.78
b. YTM *				
Min.	4.4778	4.8932	5.5148	5.5049
Max.	6.0333	5.5644	5.5447	5.6189
IV. November 22, 2002				
a. Amount	2.73	599.37	107.94	1,383.99
b. YTM *				
Min.	—	4.9873	5.4330	5.4508
Max.	—	5.5854	5.4948	5.5946
V. November 29, 2002				
a. Amount	100.09	661.53	27.95	757.51
b. YTM *				
Min.	5.0379	4.9910	5.0860	5.2685
Max.	5.5942	5.5947	5.3555	5.4696

@ : 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).