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.	**December 6, 2002**					
	a.	Amount	41.36	399.88	10.05	781.17
	b.	YTM *				
		Min.	4.9882	4.9863	5.1059	5.0688
		Max.	5.4989	5.4950	—	5.5946
II.	**December 13, 2002**					
	a.	Amount	79.44	513.41	16.80	395.96
	b.	YTM *				
		Min.	5.2424	4.9855	5.4053	5.1558
		Max.	5.4845	5.5246	—	5.5947
III.	**December 20, 2002**					
	a.	Amount	10.13	995.15	13.76	367.57
	b.	YTM *	.			
		Min.	5.4939	5.0480	5.4651	5.4062
		Max.	—	5.4950	—	5.5349
IV.	**December 27, 2002**					
	a.	Amount	70.85	1,163.61	6.50	708.59
	b.	YTM *				
		Min.	4.9943	5.1182	5.4849	5.4268
		Max.	5.7366	5.4751	—	5.5186

@ : 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).