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.	**January 3, 2003**				
a.	Amount	50.07	1,183.37	5.40	488.79
b.	YTM *				
	Min.	3.6543	5.1029	5.4352	5.3391
	Max.	5.4353	5.4650	—	5.5049
II.	**January 10, 2003**				
a.	Amount	10.43	1,289.35	—	485.97
b.	YTM *				
	Min.	4.9508	5.1678	—	5.3073
	Max.	5.3653	5.4951	—	5.4849
III.	**January 17, 2003**				
a.	Amount	177.14	1,998.03	6.91	878.24
b.	YTM *	.			
	Min.	4.5490	5.0742	5.3248	5.2840
	Max.	5.7367	5.9836	—	5.4401
IV.	**January 24, 2003**				
a.	Amount	75.18	1,422.73	213.07	682.20
b.	YTM *				
	Min.	5.4845	5.3280	5.4662	5.4296
	Max.	6.0808	5.6345	5.5848	5.5847
V.	**January 31, 2003**				
a.	Amount	62.22	1,330.48	115.05	361.25
b.	YTM *				
	Min.	5.4815	5.3153	5.4161	5.4345
	Max.	5.5345	5.7342	5.6845	5.7842

@ : 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).