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. February 7, 2003				
a. Amount	41.73	1,572.44	20.00	595.40
b. YTM *				
Min.	5.4865	5.1360	5.5249	5.5048
Max.	5.5852	5.7042	5.5647	5.7541
II. February 14, 2003				
a. Amount	24.74	1,060.32	145.00	224.97
b. YTM *				
Min.	5.4345	5.3231	5.4883	5.5847
Max.	5.4771	5.7842	5.7842	5.8240
III. February 21, 2003				
a. Amount	35.00	1,437.62	95.00	430.06
b. YTM *	.			
Min.	5.4798	5.3763	5.5648	5.5946
Max.	5.6793	5.8239	5.6445	5.9337
IV. February 28, 2003				
a. Amount	74.00	710.14	81.97	624.14
b. YTM *				
Min.	5.7352	5.4332	5.8637	5.7309
Max.	6.0826	6.0827	5.9836	6.0335

@ : 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).