

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

(Amt. 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. Oct. 6, 2000				
a. Amount	168.89	206.85	111.31	959.04
b. YTM				
Min.	8.3106	9.0746	9.9827	10.2718
Max.	10.0714	10.2725	10.3574	10.6706
II. Oct. 13, 2000				
a. Amount	272.49	275.64	51.45	714.31
b. YTM				
Min.	8.1134	8.8396	9.8013	10.1113
Max.	9.7213	10.9200	10.3046	10.7106
III. Oct. 20, 2000				
a. Amount	189.15	294.99	121.55	777.52
b. YTM				
Min.	7.1091	9.0433	9.7819	10.2291
Max.	9.7238	10.3812	10.3116	10.6705
IV. Oct. 27, 2000				
a. Amount	87.08	169.73	55.00	328.16
b. YTM				
Min.	7.3131	9.1182	9.8231	10.1721
Max.	8.5782	9.8228	10.1221	10.4014

YTM : Yield to Maturity.

@ : 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.