

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. Nov. 3, 2000				
a. Amount	209.40	300.17	108.66	858.83
b. YTM				
Min.	5.9826	7.7571	9.6735	10.0723
Max.	8.9765	9.7733	10.1721	10.3716
II. Nov. 10, 2000				
a. Amount	63.86	252.09	80.00	432.14
b. YTM				
Min.	7.4772	8.5850	9.8728	9.9228
Max.	10.0732	9.8729	10.0722	10.2418
III. Nov. 17, 2000				
a. Amount	77.47	254.75	218.69	531.48
b. YTM				
Min.	8.9747	8.9098	9.6234	9.9725
Max.	11.0635	9.9726	10.0225	10.2718
IV. Nov. 24, 2000				
a. Amount	92.12	83.03	223.01	580.72
b. YTM				
Min.	6.4091	8.9335	9.4717	10.0243
Max.	8.5296	9.6634	9.9727	10.2120

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.