

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. Dec. 1, 2000				
a. Amount	156.12	294.52	61.43	337.90
b. YTM *				
Min.	5.6091	8.0904	9.6434	9.9183
Max.	8.9751	9.4740	9.9228	10.2219
II. Dec. 8, 2000				
a. Amount	103.34	271.63	79.02	922.31
b. YTM *				
Min.	6.1375	7.2233	9.1869	9.6315
Max.	8.2274	9.1341	9.8529	10.1422
III. Dec. 15, 2000				
a. Amount	100.80	349.30	96.52	857.29
b. YTM *				
Min.	6.0555	7.6685	9.1650	9.6313
Max.	7.9786	9.1250	9.8230	10.0474
IV. Dec. 22, 2000				
a. Amount	74.88	301.27	57.49	800.97
b. YTM *				
Min.	5.2381	8.4761	9.4182	9.6024
Max.	8.8760	9.1248	9.8231	10.0225
IV. Dec. 29, 2000				
a. Amount	146.91	77.50	42.48	433.50
b. YTM *				
Min.	7.9891	8.4026	9.4741	9.7731
Max.	10.4680	9.9727	9.5978	10.0225

@ : 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 YTM (% PA) indicatives have been given excluding transactions of non-standard lot size (less than Rs. 5 crore).