

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. April 6, 2001				
a. Amount	460.48	152.01	50.50	474.10
b. YTM*				
Min.	5.7202	6.7820	8.3770	8.4268
Max.	8.5273	8.5764	8.7260	8.8258
II. April 13, 2001				
a. Amount	249.55	517.79	122.89	956.00
b. YTM*				
Min.	5.5040	7.3305	8.3335	8.5344
Max.	7.2800	8.5709	8.5266	8.9754
III. April 20, 2001				
a. Amount	190.38	313.89	207.51	1,026.08
b. YTM*				
Min.	6.8121	7.5790	8.3695	8.4767
Max.	7.4635	8.1677	8.5766	8.8557
IV. April 27, 2001				
a. Amount	167.09	163.03	123.71	1,237.97
b. YTM*				
Min.	6.2826	6.0767	7.8783	8.3272
Max.	7.3789	7.9301	8.3970	8.7617

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