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. June 1, 2001				
a. Amount	212.52	504.48	196.10	1,360.95
b. YTM*				
Min.	5.1914	6.4314	7.3042	7.7221
Max.	6.9901	7.8785	8.0037	8.4767
II. June 8, 2001				
a. Amount	106.47	285.51	37.15	1,086.23
b. YTM*				
Min.	6.9813	7.0305	7.8730	7.8784
Max.	7.2289	7.7286	8.1277	8.3771
III. June 15, 2001				
a. Amount	42.00	410.94	25.73	540.18
b. YTM*				
Min.	5.5999	6.7792	7.5791	7.8784
Max.	7.5775	7.5976	7.9315	8.3462
IV. June 22, 2001				
a. Amount	88.83	516.99	113.87	1,050.85
b. YTM*				
Min.	6.4287	7.0029	7.4329	7.6494
Max.	7.5805	7.4801	7.6789	8.8302
V. June 29, 2001				
a. Amount	181.53	260.08	31.90	816.83
b. YTM*				
Min.	6.4439	6.7199	7.2301	7.5791

Max.	7.2358	7.3797	7.3857	7.9896

@ : 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).