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.	**September 7, 2001**					
	a.	Amount	71.80	427.12	41.50	400.67
	b.	YTM*				
		Min.	6.0880	6.5814	6.8811	7.0029
		Max.	6.8276	6.8809	7.0108	7.1404
II.	**September 14, 2001**					
	a.	Amount	61.50	642.15	7.08	225.23
	b.	YTM*				
		Min.	6.2825	6.5846	-	7.0564
		Max.	7.0279	7.4289	-	7.2351
III.	**September 21, 2001**					
	a.	Amount	149.90	457.51	531.53	280.77
	b.	YTM*				
		Min.	6.6551	6.7134	7.1169	7.1304
		Max.	7.4791	8.3770	8.4767	8.7260
IV.	**September 28, 2001**					
	a.	Amount	169.70	790.58	527.41	883.85
	b.	YTM*				
		Min.	5.8149	6.7286	6.9305	7.1304
		Max.	7.2305	7.8623	7.8135	7.7288

@ : 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).