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. October 5, 2001				
a. Amount	25.50	422.24	107.40	338.37
b. YTM*				
Min.	2.3422	6.5254	6.8314	6.8810
Max.	7.2358	7.2801	7.0705	7.2800
II. October 12, 2001				
a. Amount	85.49	428.90	55.41	316.91
b. YTM*				
Min.	5.6921	6.5471	6.7571	7.0480
Max.	7.0306	7.0809	7.0149	7.2301
III. October 19, 2001				
a. Amount	36.00	115.94	70.00	298.83
b. YTM*				
Min.	6.9901	6.8009	7.0306	7.0150
Max.	8.6288	7.1802	7.0907	7.2302
IV. October 26, 2001				
a. Amount	17.93	339.51	75.00	906.74
b. YTM*				
Min.	5.6718	5.9496	6.7813	6.7108
Max.	7.6614	7.0607	7.1004	7.2302

@ : 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).