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. November 2, 2001				
a. Amount	11.98	462.28	6.20	602.49
b. YTM*				
Min.	—	6.4452	—	6.6816
Max.	—	6.8814	—	6.8811
II. November 9, 2001				
a. Amount	87.31	652.94	87.19	1,755.22
b. YTM*				
Min.	5.1186	6.0097	6.6517	6.6817
Max.	6.0819	6.7314	6.7259	6.8810
III. November 16, 2001				
a. Amount	37.00	195.53	73.50	204.70
b. YTM*				
Min.	5.0351	6.4793	6.6318	6.7015
Max.	6.2826	6.6816	6.7614	6.7814
IV. November 23, 2001				
a. Amount	37.50	408.97	105.52	1,054.91
b. YTM*				
Min.	3.3858	6.3460	6.5654	6.5820
Max.	6.5361	6.7316	6.7514	6.8114
V. November 30, 2001				
a. Amount	30.67	395.15	102.55	658.08
b. YTM*				
Min.	3.2948	6.3105	6.4923	6.5508
Max.	6.5896	6.7314	6.7516	6.8313

@ : 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).