No. 27 B : Secondary Market Outright Transactions in Treasury Bills (Face Value)

(Amount in Rs. crore, YTM in per cent per annum)

FWeek 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. December 7, 2001				
a. Amount	44.00	364.59	41.40	1,228.73
b. YTM*				
Min.	6.2342	6.3964	6.3989	6.5820
Max.	6.6296	6.9311	6.6419	6.9809
II. December 14, 2001				
a. Amount	51.78	276.55	17.50	254.32
b. YTM*				
Min.	4.0354	6.2551	6.7376	6.6520
Max.	6.4815	7.2303	6.7614	6.9211
III. December 21, 2001				
a. Amount	196.10	500.81	236.54	67.18
b. YTM*				
Min.	6.2255	6.2173	6.4239	6.6998
Max.	6.9901	6.8834	7.0306	6.8711
IV. December 28, 2001				
a. Amount	276.12	556.25	20.43	462.91
b. YTM*				
Min.	6.5908	6.0673	7.1304	6.8121
Max.	8.0098	7.3797	7.6244	7.4794

@ : 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).