

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. April 5, 2002				
a. Amount	67.31	397.80	131.03	710.17
b. YTM *				
Min.	5.9820	5.7228	5.9518	6.0027
Max.	6.0839	6.1326	6.0912	6.1340
II. April 12, 2002				
a. Amount	54.60	458.79	51.90	792.71
b. YTM *				
Min.	5.7263	5.5502	5.9235	5.9367
Max.	6.2475	6.1377	5.9837	6.1228
III. April 19, 2002				
a. Amount	41.17	190.09	230.50	188.12
b. YTM *				
Min.	5.4633	5.6862	5.9236	5.9075
Max.	6.0697	6.0236	6.0223	6.4822
IV. April 26, 2002				
a. Amount	68.91	50.44	32.74	356.75
b. YTM *				
Min.	5.5691	5.9332	5.8987	5.9228
Max.	6.0697	6.2671	5.9065	6.1172

@ : 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 YTM (% PA) indicative have been given excluding transactions of non-standard lot size (less than Rs.5 Crore).