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.	**May 3, 2002**					
	a.	Amount	8.95	397.36	32.47	678.05
	b.	YTM *				
		Min.	6.0697	5.8062	5.8775	5.9591
		Max.	6.0697	6.2230	6.3027	6.3326
II.	**May 10, 2002**					
	a.	Amount	37.46	284.20	28.75	732.50
	b.	YTM *				
		Min.	6.2643	6.0885	6.3227	6.2387
		Max.	7.2815	6.5816	6.4822	6.5320
III.	**May 17, 2002**					
	a.	Amount	3.21	586.07	50.92	905.82
	b.	YTM *				
		Min.	—	5.2069	6.3933	6.3062
		Max.	—	6.9805	6.5910	7.0805
IV.	**May 24, 2002**					
	a.	Amount	39.63	491.42	45.39	491.73
	b.	YTM *				
		Min.	6.5555	6.5041	6.8168	6.7255
		Max.	7.7299	7.0512	6.8877	6.9598
V.	**May 31, 2002**					
	a.	Amount	108.75	488.70	16.05	364.46
	b.	YTM *				
		Min.	4.8620	6.2326	6.4663	6.5764
		Max.	7.2815	6.8312	6.5321	6.9331

@ : 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).