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. Jun. 7, 2002				
a. Amount	42.40	425.97	44.85	331.19
b. YTM *				
Min.	6.2983	6.0600	6.4534	6.5220
Max.	6.3789	6.5318	6.4750	6.6667
II. Jun. 14, 2002				
a. Amount	86.50	471.94	27.00	181.38
b. YTM *				
Min.	5.8185	6.0339	6.3824	6.5097
Max.	6.3347	6.4322	6.4522	6.6318
III. Jun. 21, 2002				
a. Amount	34.98	346.05	150.10	381.79
b. YTM *				
Min.	5.6490	6.0011	6.3925	6.4586
Max.	6.4804	6.4824	6.4324	6.5945
IV. Jun. 28, 2002				
a. Amount	98.67	760.96	157.19	285.13
b. YTM *				
Min.	2.8758	5.2348	6.1211	5.9336
Max.	6.2276	6.3525	6.3825	6.4426

@: 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).