

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. Jul. 5, 2002				
a. Amount	158.20	716.91	13.50	497.47
b. YTM *				
Min.	5.3863	5.2854	5.7342	5.9540
Max.	6.0824	6.2827	—	6.1032
II. Jul. 12, 2002				
a. Amount	194.79	481.70	6.00	513.70
b. YTM *				
Min.	5.4867	5.6584	5.9335	5.8839
Max.	5.9706	5.9837	—	6.0334
III. Jul. 19, 2002				
a. Amount	106.68	592.52	23.50	490.57
b. YTM *				
Min.	4.2608	5.6429	5.6732	5.9087
Max.	5.7885	5.9342	—	6.0683
IV. Jul. 26, 2002				
a. Amount	77.23	852.60	18.25	660.24
b. YTM *				
Min.	5.6546	5.4158	5.8538	5.9611
Max.	5.9361	6.0536	—	6.0833

@: 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).