

No. 25 B : Secondary Market Outright Transactions in Treasury Bills (Face Value) @

(Amt. 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
I. Oct. 1, 1999				
a. Amount	111.70	234.36	122.50	87.00
b. YTM				
Min.	7.6778	8.6265	9.8230	10.0525
Max.	9.9763	10.1721	10.1919	10.3715
II. Oct. 8, 1999				
a. Amount	71.50	91.00	98.50	65.12
b. YTM				
Min.	7.9733	8.8754	9.8729	10.1222
Max.	9.4665	10.2225	10.4712	10.4713
III. Oct. 15, 1999				
a. Amount	44.85	212.50	80.30	30.12
b. YTM				
Min.	8.4788	9.2250	9.9725	10.1720
Max.	10.9712	10.9200	10.8702	10.2219
IV. Oct. 22, 1999				
a. Amount	61.88	260.14	850.42	1,214.50
b. YTM				
Min.	8.4742	8.9753	9.9226	10.1221
Max.	10.4710	10.7206	10.9699	10.3217
V. Oct. 29, 1999				
a. Amount	142.25	193.91	30.42	124.20
b. YTM				
Min.	7.2283	8.9751	9.2247	10.0225
Max.	9.9726	10.2213	10.3216	10.4213

YTM : Yield to Maturity.

@ : 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.