

No. 26 B : Secondary Market Outright Transactions in Treasury Bills (Face Value) @

Week ended	(Amt. in Rs. crore, YTM in per cent per annum)			
	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. Jan. 7, 2000				
a. Amount	331.89	473.23	97.84	266.31
b. YTM				
Min.	6.7299	8.0775	8.9755	8.9753
Max.	8.4764	9.0950	9.7930	10.0923
II. Jan. 14, 2000				
a. Amount	124.09	482.92	111.29	436.58
b. YTM				
Min.	7.4788	8.1773	8.9752	9.9227
Max.	8.7246	9.1550	9.9227	10.1720
III. Jan. 21, 2000				
a. Amount	93.79	339.78	65.00	317.85
b. YTM				
Min.	4.9864	7.9787	8.9752	9.4740
Max.	8.4754	9.2047	9.7233	10.1422
IV. Jan. 28, 2000				
a. Amount	268.76	236.35	47.00	382.88
b. YTM				

Min.	4.9895	7.7793	8.9753	8.9753
Max.	9.5065	9.2710	9.5738	10.0225

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.