

No. 26 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. Feb. 4, 2000				
a. Amount	202.97	581.45	58.44	369.60
b. YTM				
Min.	7.4772	7.9787	9.1250	9.2746
Max.	8.5722	9.0253	9.5237	9.9327
II. Feb. 11, 2000				
a. Amount	207.96	178.79	58.75	302.50
b. YTM				
Min.	5.9706	7.9776	8.4767	8.7260
Max.	9.9763	8.9756	9.2746	9.8130
III. Feb. 18, 2000				
a. Amount	150.50	121.55	24.25	1,701.88
b. YTM				
Min.	7.9775	7.7287	8.6761	8.9255
Max.	10.9597	9.9735	9.4740	9.9726
IV. Feb. 25, 2000				
a. Amount	107.97	205.80	25.50	336.63
b. YTM				
Min.	8.2276	7.9776	8.9952	9.1249
Max.	9.9697	8.9756	9.4739	9.4740

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.