

No. 25 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. Aug. 6, 1999				
a. Amount	168.50	168.03	216.06	1,226.92
b. YTM				
Min.	6.4850	7.8280	8.9753	9.3743
Max.	8.4852	9.0250	9.7234	10.2219
II. Aug. 13, 1999				
a. Amount	163.26	85.30	132.25	195.57
b. YTM				
Min.	7.9803	8.2766	8.7758	9.7731
Max.	13.0864	10.4724	10.1223	10.2718
III. Aug. 20, 1999				
a. Amount	120.41	133.11	100.45	511.94
b. YTM				
Min.	8.0752	8.4764	9.2247	9.7731
Max.	10.1698	9.4743	10.0726	10.3013
IV. Aug. 27, 1999				
a. Amount	74.60	148.28	149.96	955.06
b. YTM				
Min.	4.9889	8.4686	9.4739	9.8630
Max.	12.4616	9.9229	9.9727	10.3117

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.