

Table 167 : Yield of SGL Transactions in Treasury Bills for Residual Maturities

Term to Maturity (in days)	(Per cent annum)											
	Apr.	May.	Jun.	Jul.	Aug.	Sept.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.
1	2	3	4	5	6	7	8	9	10	11	12	13
1996-97												
Upto 14	10.0335	7.9391	8.5176	6.3089	5.8973	8.3454	7.4501	5.2655	8.2368	7.4967	4.6690	5.4308
15 – 91	13.7002	11.7592	11.8561	8.6692	8.8210	10.0016	9.1712	7.8191	7.6383	7.8424	7.5194	7.4239
92 – 182	12.4015	12.2126	-	-	10.0058	11.4073	11.4126	10.0599	9.8816	9.1107	8.7422	9.5481
183 – 364	12.4736	-	12.8240	12.3726	12.4815	12.7728	12.2044	9.9855	10.0269	9.9695	9.6385	10.1011
1997-98												
Upto 14	5.2317	-	5.1723	4.7355	5.9631	4.9463	-	4.7652	5.7473	6.9826	8.3283	8.3907
15 – 91	3.6892	7.0824	5.2348	6.3909	5.3347	6.7813	6.5818	6.2327	7.7715	13.7015	11.0945	9.4993
92 – 182	-	8.3271	-	-	-	-	7.5054	7.3664	8.5764	14.7097	-	-
183 – 364	8.7482	9.4175	8.7581	7.9335	8.5087	8.5177	7.8484	7.5745	8.6402	13.9616	11.4685	10.1513
1998-99												
Upto 14	7.6297	7.0865	6.7429	5.7540	10.2378	7.7295	8.1455	8.3137	8.9605	8.3864	8.1071	7.8932
15 – 91	7.5294	9.3244	7.6037	6.9320	10.0539	9.1650	9.6950	9.4780	9.3558	8.8562	9.3993	8.7013
92 – 182	8.4268	9.5237	-	8.4766	-	-	-	-	-	9.4739	9.8231	-
183 – 364	8.2274	-	9.4740	-	9.7732	9.9727	10.4307	10.4494	10.4014	10.1411	10.5297	10.0689
1999-00												
Upto 14	7.8348	8.2266	7.6903	7.8753	8.4774	8.5995	8.4832	8.0416	8.0833	8.2274	8.8080	10.4713
15 - 91	8.6063	8.5911	8.7260	8.7464	9.1679	9.1254	9.7032	8.5906	8.2332	8.6254	8.7364	10.0878
92 - 182	8.4766	-	9.6954	9.6535	9.8215	10.1720	10.1471	-	9.1565	9.4384	9.0751	9.4111
183 - 364	9.8985	10.1845	10.2978	10.1128	10.3117	10.3714	10.3181	10.0684	10.1129	9.8165	9.3584	9.7560
2000-01												
Upto 14	6.8554	7.0838	-	7.9121	12.6263	10.1359	-	-	9.8940	7.8532	7.5740	7.5234
15 - 91	8.0696	8.6201	9.7122	8.5493	11.0161	10.0974	9.4619	9.3421	9.2538	9.0769	8.2790	8.4930
92 - 182	-	8.7549	-	9.3742	10.2711	10.3496	9.8975	9.8730	8.9395	9.2744	8.3270	8.5539
183 - 364	9.0542	9.2329	9.6169	10.2031	10.8715	10.5445	10.2204	10.0786	9.9309	9.5238	8.7412	8.7745
2001-02												
Upto 14	6.5163	6.3472	6.9805	-	6.7352	6.9074	.	.	.	.	.	.
15 - 91	7.6029	7.4140	7.0545	7.0345	-	6.9294	.	.	.	.	.	.
92 - 182	-	7.7413	7.3333	7.1704	6.9616	7.1502	.	.	.	.	.	.
183 - 364	8.5085	8.0736	7.7149	7.3242	7.0261	7.2121	.	.	.	.	.	.