

Table 166 : Yield of SGL Transactions in Government Dated Securities for Various Maturities

	(Per cent annum)											
Term to Maturity (in years)	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												
1	-	12.5116	12.3013	11.7813	11.2459	12.7253	10.7676	10.0719	10.9660	9.5630	10.3196	10.6043
2	13.3595	13.2428	13.2418	12.6790	13.3094	12.6929	12.2786	11.8770	12.1292	12.0447	11.8339	12.3681
3	13.5032	13.3846	13.6404	13.4402	13.3336	13.5367	13.1755	12.9426	13.2821	12.8575	12.8767	12.7142
4	13.6468	13.5265	13.7068	13.4112	13.4080	13.9926	13.4649	13.4790	13.5149	13.1036	13.2988	13.1088
5	13.7882	13.6683	13.7209	13.4248	13.4764	13.5850	13.5330	13.5228	13.3841	13.0089	13.1688	12.9672
6	13.9088	13.8053	13.7476	13.5184	13.5448	13.8753	13.4976	13.5866	13.3039	13.1519	13.1668	13.1865
7	14.0295	13.8439	13.8578	13.6120	13.6132	13.9824	13.6414	13.6504	13.4161	13.2789	13.2501	13.3998
8	14.1253	13.8821	13.9361	13.6809	13.6958	13.9081	13.5921	13.6486	13.5284	13.4060	13.3333	13.4423
9	14.0049	13.9186	13.9253	13.7044	13.7966	13.6622	13.5391	13.6169	13.6406	13.5330	13.3863	13.4832
10	-	13.9551	-	-	13.8973	-	13.6710	13.6601	13.7528	13.6600	13.4275	13.4328
1997-98												
1	9.8642	9.9835	9.2531	8.1943	9.4734	9.3400	8.3299	8.3374	9.3703	13.0070	12.0589	10.4957
2	10.2869	11.4614	10.3404	9.3493	10.1754	10.2175	9.1175	9.1783	9.9188	11.8652	11.9839	10.8007
3	11.1641	12.0987	11.3818	10.3631	10.8338	10.7106	9.7063	9.8175	10.3577	11.8042	12.0203	11.0416
4	11.6542	12.2109	11.7997	10.6844	11.1248	11.1411	9.9875	10.1053	10.6120	12.4848	12.3149	11.2848
5	12.1444	12.5549	12.1197	10.9807	11.2374	11.3291	10.3129	10.3440	10.7750	12.8597	12.3937	11.4836
6	12.3643	12.5806	12.3356	11.2271	11.1963	11.4589	10.4635	10.6075	10.8766	12.9573	12.4402	11.6818
7	12.5503	12.6176	12.4828	11.4241	11.2820	11.6025	10.5881	10.8024	10.9425	13.0549	12.4866	11.9926
8	12.6552	12.7031	12.5303	11.6107	11.2014	11.6770	10.6949	10.8925	10.9921	13.1525	12.5330	12.0163
9	12.7600	12.7886	12.5581	11.6520	11.3906	11.7314	10.8020	10.9308	11.0747	13.2501	12.5795	12.0847
10	12.8648	12.8741	12.5858	11.6555	11.5798	11.8622	10.8648	10.9653	11.1751	13.3477	12.6259	12.1175
1998-99												
1	8.6670	10.9301	10.2601	9.9241	10.0718	10.9511	10.8969	10.7167	10.8064	10.6519	10.9400	10.6531
2	9.8617	11.2938	11.0929	11.1796	11.0393	11.4683	11.4981	11.3864	11.3685	11.2816	11.3115	11.0261
3	10.4726	11.4221	11.3782	11.5195	11.5416	11.6188	11.6549	11.5748	11.5631	11.5068	11.5751	11.1969
4	10.7983	11.5495	11.5893	11.7368	11.6494	11.7402	11.8131	11.6800	11.6879	11.6533	11.7407	11.3513
5	11.0643	11.6593	11.7349	11.8632	11.7601	11.8634	11.9407	11.8163	11.8300	11.8047	11.8819	11.5543
6	11.4256	11.7691	11.8097	11.9369	11.9157	11.9900	12.0305	11.9913	11.9770	11.9553	11.9746	11.6809
7	11.5509	11.8789	11.8844	12.0167	11.9157	12.1736	12.0958	12.1000	12.0675	12.0580	12.0636	11.7484
8	11.6760	11.9635	11.9591	12.0964	12.0357	12.3045	12.1610	12.1603	12.1304	12.1252	12.1526	11.8444
9	11.7977	12.0474	12.0339	12.1621	12.1048	12.2883	12.2263	12.1913	12.1815	12.1829	12.2416	11.9456
10	11.9194	12.1312	12.1086	12.1923	12.2001	12.2720	12.2947	12.2221	12.2326	12.2489	12.3306	12.0324
1999-00												
1	10.4715	10.5796	10.4013	10.2791	10.2891	10.5236	10.4471	10.3921	10.0945	9.9931	9.5702	10.3864
2	10.8072	10.9251	10.9291	10.5781	10.4617	10.6204	10.6254	10.5177	10.2508	10.1234	9.6247	10.2892
3	10.9952	11.0970	11.0444	10.8920	10.6279	10.7320	10.7296	10.6455	10.3975	10.2212	9.7504	10.3543
4	11.1609	11.2140	11.1805	11.0021	11.8359	10.8784	10.8597	10.7694	10.6002	10.3295	9.8761	10.3719
5	11.3116	11.3104	11.3725	11.1885	10.9986	10.9764	10.9656	10.8670	10.7080	10.4269	9.9944	10.4486
6	11.4376	11.3446	11.4635	11.2884	11.0617	11.0614	11.0754	10.9554	10.8227	10.5367	10.1232	10.5459
7	11.6127	11.4767	11.5811	11.3912	11.2364	11.2103	11.2305	11.0797	10.9371	10.6171	10.2191	10.6251
8	11.7903	11.6234	11.7110	11.4932	11.3718	11.3327	11.3622	11.1967	11.0405	10.6963	10.3253	10.7286
9	11.8392	11.6692	11.7798	11.5808	11.5071	11.4573	11.4763	11.3338	11.1655	10.8145	10.3882	10.8073
10	11.8903	11.7293	11.8620	11.7061	11.6356	11.5811	11.5924	11.4341	11.2471	10.9434	10.4416	10.8663
11	11.9718	11.8462	11.9676	11.8369	11.7373	11.6939	11.6973	11.5311	11.3304	11.0255	10.5046	10.8766
12	12.0484	11.9210	12.0367	11.9299	11.8052	11.7565	11.7597	11.5829	11.3767	11.0730	10.5556	10.6535
13	12.1251	12.0067	12.0980	11.9902	11.8576	11.8080	11.8093	11.6246	11.4196	11.1206	10.6266	10.8758
14	12.2017	12.0923	12.1593	12.0505	11.9092	11.8570	11.8552	11.6611	11.4416	11.1552	10.6853	11.0212
15	-	12.1552	12.2091	12.1009	11.9333	11.8799	11.8857	11.6844	11.4265	11.1713	10.7316	11.0986
16	-	12.2116	12.2570	12.1507	11.9575	11.9029	11.9162	11.7257	11.4588	11.2111	10.7488	11.0191
17	-	12.2680	12.3049	12.1988	11.9816	11.9266	11.9467	11.7608	11.5232	11.2471	10.7651	11.0322
18	-	12.3245	12.3528	12.2261	12.0057	11.9525	11.9772	11.7867	11.5876	11.2699	10.7853	11.0884
19	-	12.3809	12.4007	12.2534	12.0299	11.9785	12.0077	11.8126	11.6520	11.2928	10.8051	11.1446

	(Per cent annum)											
Term to Maturity (in years)	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
2000-01												
1	9.3755	9.5138	9.8548	10.0923	10.8133	10.6022	10.3377	10.1831	10.1010	9.6001	8.9643	9.1418
2	9.4320	9.5450	9.8789	10.4529	10.7744	10.6567	10.4756	10.2801	10.1693	9.5784	9.1594	9.1014
3	9.5812	9.6928	10.0257	10.6256	10.8153	10.8076	10.6131	10.4031	10.2352	9.6841	9.1296	9.2074
4	9.7377	9.8390	10.1439	10.7602	10.9768	10.8413	10.7088	10.5165	10.3341	9.7905	9.2825	9.3839
5	9.8333	9.9152	10.3225	10.8628	11.0275	10.9741	10.8299	10.6582	10.4468	10.0015	9.4739	9.6134
6	9.9678	10.1730	10.5277	11.0000	11.0881	11.1403	11.0428	10.8618	10.5579	10.1177	9.6253	9.7966
7	10.0547	10.3700	10.7295	11.0790	11.2499	11.3065	11.2726	11.0249	10.6509	10.1806	9.6839	9.8594
8	10.1706	10.5242	10.8582	11.1603	11.2869	11.4727	11.3978	11.1691	10.7647	10.3097	9.9226	10.2819
9	10.2875	10.6901	10.9916	11.2368	11.3292	11.6389	11.5101	11.3068	10.8655	10.4024	9.9388	10.1797
10	10.3663	10.8186	11.1004	11.3000	11.3715	11.8051	11.6078	11.4009	10.9359	10.4842	10.0447	10.2737
11	10.4747	10.9468	11.1668	11.2705	11.4138	-	11.6635	11.4996	11.0139	10.5662	10.1931	10.4320
12	10.5253	10.9944	11.1805	11.2466	11.4561	-	11.7192	11.5712	11.1315	10.6711	10.3621	10.5592
13	10.5759	11.0420	11.1941	11.4169	11.4984	-	-	11.6035	11.2230	10.7617	10.5189	10.7044
14	10.6178	11.0896	11.2325	11.3539	11.5407	-	-	11.6106	11.2986	10.7409	10.5110	10.8495
15	10.6504	11.1211	11.2542	11.3511	11.5830	-	-	11.6176	11.3741	10.8555	10.6031	10.8760
16	10.6820	11.1394	11.2635	11.3790	-	-	-	-	-	10.9715	10.7234	10.8378
17	10.6943	11.1578	11.2711	11.4068	-	-	-	-	-	11.0169	10.7739	10.7997
18	10.7023	11.1762	11.2787	11.4347	-	-	-	-	-	11.0624	10.7617	10.7615
19	10.7139	11.1946	11.2436	11.3143	-	-	-	-	-	-	10.5745	10.7233
2001-02												
1	8.8520	8.4269	7.8907	7.3215	7.0940	7.3057	.	.	.			
2	8.9162	8.5333	8.0379	7.4830	7.1768	7.3575	.	.	.			
3	9.1461	8.7375	8.1680	7.6466	7.2996	7.4362	.	.	.			
4	9.2874	8.8082	8.2306	7.8085	7.4389	7.5441	.	.	.			
5	9.4013	8.9023	8.4722	8.0661	7.6313	7.8139	.	.	.			
6	9.5990	9.1745	8.7424	8.3187	8.1450	8.1767	.	.	.			
7	9.7182	9.3619	8.9387	8.5559	8.2842	8.4738	.	.	.			
8	9.8500	9.4940	9.1248	8.8641	8.6253	9.0494	.	.	.			
9	9.9915	9.6073	9.3088	9.1765	8.9530	9.1051	.	.	.			
10	10.0779	9.7149	9.4551	9.2609	9.1394	9.1468	.	.	.			
11	10.1839	9.7623	9.5826	9.5452	9.2887	9.2861	.	.	.			
12	10.4906	9.7554	9.6365	9.6495	9.4320	9.4921	.	.	.			
13	10.6020	9.8950	9.6870	9.7600	9.5685	9.7135	.	.	.			
14	10.4797	10.0263	9.8164	9.9472	9.7025	9.8304	.	.	.			
15	10.5687	10.0610	9.8182	9.9845	9.7786	9.9047	.	.	.			
16	10.5192	10.0784	9.7908	10.0177	9.8156	9.9822	.	.	.			
17	10.4134	10.0997	9.7863	10.0509	9.8349	10.0596	.	.	.			
18	10.5080	10.1621	9.8959	10.0841	9.8268	10.0442	.	.	.			
19	10.6027	10.2219	10.0056	10.1173	9.9334	10.0120	.	.	.			
20	-	10.1284	10.1153	9.9449	9.9425	9.9206	.	.	.			