

Table 173 : Yield of SGL Transactions in Treasury Bills for Residual Maturities

Term to Maturity (in days)	(Per cent per 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	4.669	5.4308
15 - 91	13.7002	11.7592	11.8561	8.6692	8.821	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	-	12.824	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	5.754	10.2378	7.7295	8.1455	8.3137	8.9605	8.3864	8.1071	7.8932
15 - 91	7.5294	9.3244	7.6037	6.932	10.0539	9.165	9.695	9.478	9.3558	8.8562	9.3993	8.7013
92 - 182	8.4268	9.5237	-	8.4766	-	-	-	-	-	9.4739	9.8231	-
183 - 364	8.2274	-	9.474	-	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	8.808	10.4713
15 - 91	8.6063	8.5911	8.726	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	10.172	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	9.756
2000-01												
Upto 14	6.8554	7.0838	-	7.9121	12.6263	10.1359	-	-	9.894	7.8532	7.574	7.5234
15 - 91	8.0696	8.6201	9.7122	8.5493	11.0161	10.0974	9.4619	9.3421	9.2538	9.0769	8.279	8.493
92 - 182	-	8.7549	-	9.3742	10.2711	10.3496	9.8975	9.873	8.9395	9.2744	8.327	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	.	-	.	5.7741	5.7188	-
15 - 91	7.6029	7.414	7.0545	7.0345	-	6.9294	6.671	6.4669	6.9184	6.4843	6.2329	5.9177
92 - 182	-	7.7413	7.3333	7.1704	6.9616	7.1502	.	6.5227	7.0452	6.492	6.3926	6.0689
183 - 364	8.5085	8.0736	7.7149	7.3242	7.0261	7.2121	6.8441	6.6406	7.1141	6.6279	6.2242	6.1218
2002-03												
Upto 14	-	-	5.7348	5.7463	-	-	.	5.3432	5.2293			
15 - 91	6.0097	6.4259	6.1419	5.828	5.753	5.7139	5.516	5.1018	5.4337			
92 - 182	-	-	6.2627	-	5.7451	5.784	.	.	5.4352			
183 - 364	6.1161	6.7236	6.3988	5.9884	5.9234	5.8092	5.5774	5.3216	5.4455			