

**TABLE 187 : MONTH-END YIELD OF SGL TRANSACTIONS IN GOVERNMENT
DATED SECURITIES FOR VARIOUS MATURITIES**

(Per cent per annum)

Term to maturity (in years)	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.
1	2	3	4	5	6	7	8	9	10	11	12	13
2014-15												
1	8.5665	8.2629	8.0877	8.2451	8.5693	8.6071	8.2876	8.1822	8.1249	7.8217	7.7603	7.8355
2	8.6573	8.3348	8.2205	8.3028	8.5817	8.4989	8.2419	8.0907	7.9576	7.7512	7.7594	7.8223
3	8.7299	8.4068	8.3533	8.3605	8.5941	8.3932	8.2214	8.1440	7.9596	7.6307	7.7615	7.6950
4	8.7583	8.4787	8.4861	8.4114	8.6064	8.4813	8.2532	8.1313	7.9615	7.5894	7.7556	7.7491
5	8.7866	8.5506	8.6067	8.4496	8.6188	8.5590	8.2850	8.1542	7.9817	7.6891	7.7970	7.7535
6	8.8687	8.6418	8.5944	8.5256	8.6607	8.6278	8.3338	8.2194	8.0073	7.6817	7.8258	7.8834
7	8.9206	8.6812	8.7361	8.6534	8.7270	8.6623	8.3703	8.2252	8.0202	7.7061	7.7999	7.8380
8	8.9166	8.6685	8.7682	8.7268	8.7581	8.6995	8.3928	8.2225	8.0025	7.7210	7.7927	7.7895
9	8.8584	8.7763	8.7932	8.7399	8.7265	8.6649	8.3507	8.1619	7.9707	7.6850	7.7041	7.7650
10	8.8902	8.6867	8.7536	8.4928	8.6252	8.5270	8.2997	8.1234	7.9171	7.6873	7.7655	7.7991
11	9.0438	8.7739	8.7959	8.7220	8.8348	8.7486	8.4058	8.2086	7.9821	7.6901	7.7363	7.7940
12	9.1088	8.7960	8.8007	8.7647	8.8389	8.7306	8.3928	8.0999	7.8757	7.6179	7.7903	7.7466
13	9.1113	8.7921	8.7877	8.7206	8.7866	8.7493	8.3947	8.1355	7.9662	7.7024	7.7133	7.7731
14	9.1021	8.6237	8.6309	8.6367	8.7202	8.6385	8.3631	8.1621	7.9397	7.7041	7.8032	7.7944
15	9.0937	8.6755	8.6934	8.6808	8.7510	8.6687	8.3668	8.1830	7.9803	7.7160	7.8243	7.8393
16	9.0853	8.7290	8.7374	8.7248	8.7818	8.6989	8.3704	8.2044	8.0042	7.7171	7.7476	7.8127
17	9.0729	8.7808	8.7458	8.7270	8.7699	8.6829	8.3853	8.1950	7.9784	7.6976	7.7297	7.8279
18	9.0575	8.7996	8.7424	8.7208	8.7550	8.6695	8.3710	8.1811	7.9532	7.6780	7.7721	7.7620
19	9.0557	8.7953	8.7385	8.7205	8.7563	8.6695	8.3479	8.1589	7.9353	7.7053	7.7760	7.8457
20	9.0604	8.8025	8.7346	8.7202	8.7576	8.6695	8.3587	8.1946	7.9583	7.6676	7.7799	7.8544
21	9.0651	8.8098	8.7307	8.7199	8.7589	8.6694	8.3609	8.2192	7.9776	7.6696	7.7838	7.9219
22	9.0698	8.8170	8.7330	8.7196	8.7602	8.6694	8.4044	8.2140	7.9794	7.6646	7.7400	7.9328
23	9.0745	8.8242	8.7367	8.7193	8.7614	8.6694	8.3926	8.2088	7.9742	7.6571	7.7390	7.8804
24	9.0792	8.8315	8.7404	8.7190	8.7627	8.6694	8.3808	8.2036	7.9689	7.6568	7.7379	7.8891
25	9.0839	8.8387	8.7441	8.7188	8.7640	8.6694	8.3690	8.1984	7.9637	7.7092	7.7405	7.8978
26	9.0887	8.8459	8.7478	8.7185	8.7653	8.6694	8.3608	8.1973	7.9710	7.7490	7.7482	7.9061
27	9.0934	8.8532	8.7515	8.7182	8.7666	8.6693	8.3602	8.2024	7.9911	7.7336	7.7420	7.8385
28	9.0963	8.8347	8.7529	8.7179	8.7679	8.6693	8.3596	8.1798	7.9518	7.6757	7.7373	7.8817
29	9.0965	8.8042	8.7567	8.7176	8.7745	8.6802	8.3592	8.2010	8.0077	7.7237	7.7480	7.7641
30	-	-	-	-	-	-	-	8.1595	-	-	-	-
2015-16												
1	7.7254	7.6353	7.8766	7.5655	7.4290	7.5059	7.5024	7.5119	7.3575	7.1885	7.2498	7.1362
2	7.8430	7.8023	7.9257	7.8866	7.8305	7.5389	7.5471	7.5554	7.5433	7.3754	7.6080	7.3301
3	7.6957	7.7799	7.9749	7.8297	7.7964	7.5561	7.6224	7.7714	7.7033	7.5275	7.6988	7.3979
4	7.7893	7.8439	8.0691	7.9516	7.9220	7.6571	7.7215	7.9006	7.7172	7.6636	7.7817	7.4116
5	7.9082	7.9619	8.0941	8.0098	8.0307	7.7472	7.7455	7.8970	7.8737	7.7585	7.8748	7.6049
6	7.7611	8.0466	8.1560	8.0858	8.0084	7.8087	7.8757	7.9966	7.9550	7.8925	8.0763	7.7766
7	7.9189	7.9620	8.1436	8.0553	8.0034	7.7778	7.8328	7.7274	7.9694	7.6938	7.9215	7.6153
8	7.8914	7.8322	8.0520	7.8607	7.9085	7.7353	7.5513	7.6264	7.7474	7.7989	8.0228	7.7252
9	7.8755	7.8537	8.0154	7.9597	7.7613	7.5057	7.6160	7.7605	7.7771	7.7819	7.8634	7.6849
10	7.8904	7.6433	7.8697	7.8050	8.0541	7.5300	7.9202	8.0698	8.0940	7.5187	7.6385	7.4025
11	7.9030	7.7537	8.0479	8.0310	8.2104	7.7590	7.8545	7.9955	7.9969	7.8109	7.7957	7.8201
12	7.9167	8.0268	8.1505	8.0454	8.0270	7.8242	7.9011	8.0211	8.0510	8.0058	8.0790	7.8728
13	7.8892	7.7966	8.0823	7.9647	7.9000	7.6780	7.8525	7.8473	7.8892	7.7907	7.9174	7.7061
14	7.9010	7.7689	8.0478	7.9208	7.8402	7.6136	7.8881	8.0307	8.0380	8.0474	8.0967	7.9684
15	7.9483	7.8395	8.0968	7.9968	7.9627	7.7288	7.8720	8.0470	8.1758	8.1821	8.2981	7.9198
16	7.8576	7.9574	8.1437	8.0300	7.9992	7.8112	7.8980	8.0162	8.0483	8.2457	8.3662	7.9467
17	7.8982	7.9342	8.1213	7.9966	7.9802	7.8060	7.8576	8.0158	8.1137	8.2593	8.3099	7.9686
18	7.8679	7.9532	8.1919	8.0692	7.9613	7.7822	7.8588	7.9235	7.9873	8.1194	8.2073	7.8216
19	7.8849	7.9903	8.2177	8.0601	8.0487	7.8042	7.8743	7.8442	7.8848	8.0513	8.3729	7.8930
20	7.8871	7.9944	8.2297	8.0596	8.0523	7.8441	7.9684	8.0383	8.1928	8.2666	8.3258	7.8086
21	7.8894	7.9985	8.1731	8.0592	8.0559	7.8685	7.8903	8.0554	8.1265	8.2931	8.3228	7.8283
22	7.9250	8.0026	8.1642	8.0588	8.0595	7.8747	7.8917	8.0724	8.1293	8.3196	8.3199	7.8181
23	7.9333	8.0067	8.1553	8.0584	8.0631	7.8809	7.8931	8.0894	8.1320	8.3461	8.3169	7.8165
24	7.9416	8.0108	8.1463	8.0579	8.0667	7.8871	7.8945	8.1064	8.1347	8.3726	8.3140	7.8776
25	7.9498	8.0149	8.1374	8.0575	8.0703	7.8812	7.8959	8.0211	8.1240	8.3990	8.3258	8.0073
26	8.0108	8.0320	8.2715	8.0571	8.0739	7.8899	7.8973	8.0207	8.1237	8.4255	8.3503	8.0171
27	7.8583	7.9628	8.1426	8.0567	8.0685	7.8222	7.8987	8.0204	8.1234	8.2668	8.3322	7.9963
28	7.8102	8.0460	8.2268	8.1093	8.0768	7.9042	7.9824	8.0776	8.1934	8.2445	8.2962	7.9131
29	7.8854	7.9508	8.1278	7.9872	7.9531	7.7723	7.7986	7.9357	8.0210	8.2239	8.2911	7.9058
30	-	-	8.0998	-	-	-	-	-	-	8.2155	8.2769	-

(Continued)

**TABLE 187 : MONTH-END YIELD OF SGL TRANSACTIONS IN GOVERNMENT
DATED SECURITIES FOR VARIOUS MATURITIES (Conclid.)**

Term to maturity (in years)	(Per cent per annum)											
	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.
1	2	3	4	5	6	7	8	9	10	11	12	13
2016-17												
1	7.0513	7.3289	7.2242	6.8692	6.8345	6.6719	6.6342	6.0495	6.2402	6.3029	6.4314	6.4527
2	7.3000	7.2344	7.1540	6.9096	6.9408	6.7425	6.6669	6.0422	6.3908	6.3807	6.5471	6.6378
3	7.3749	7.3414	7.2762	7.0078	6.9435	6.8132	6.6997	6.1710	6.4840	6.3365	6.6813	6.6484
4	7.4923	7.5717	7.3905	7.0625	7.0539	6.9004	6.7324	6.2299	6.6948	6.5721	6.9786	6.9235
5	7.4920	7.7368	7.5638	7.2023	7.1028	6.8255	6.9283	6.4242	6.7386	6.4905	6.9219	6.6651
6	7.7466	7.6088	7.5638	7.1610	7.1010	6.7125	6.7326	6.2872	6.2774	6.5785	7.0776	6.9138
7	7.5845	7.5849	7.5190	7.1672	7.0778	6.9396	6.8013	6.2528	6.7704	6.6802	7.1453	7.0605
8	7.7859	7.7723	7.6110	7.2514	7.1503	7.0565	6.9618	6.5033	6.8500	6.4941	7.0138	6.8000
9	7.2997	7.6276	7.4183	7.1604	7.0891	6.9383	6.8531	6.3317	6.3863	6.3916	6.8592	6.6444
10	7.8721	7.4650	7.7834	7.4091	7.1140	6.8096	6.8216	6.3049	7.1725	7.1485	7.0912	7.0563
11	7.7931	7.8043	7.7313	7.4327	7.2263	7.1787	7.1462	6.6178	7.1159	7.4972	7.4841	7.4025
12	7.5792	7.6400	7.5797	7.2453	7.0753	6.9716	7.0568	6.5025	6.8371	6.4394	7.0335	7.1345
13	7.7618	7.7715	7.6393	7.2735	7.0445	6.9577	7.0273	6.4570	6.8581	6.7492	7.3516	7.2747
14	7.9241	7.9384	7.8256	7.2978	7.1331	7.1036	7.1705	6.5698	7.2164	6.7661	7.5678	7.2698
15	7.8570	7.8653	7.7651	7.4115	7.2580	7.1552	7.1986	6.6752	7.2971	6.7767	7.2055	7.1546
16	7.8470	7.9065	7.6916	7.3790	7.2594	7.1009	7.2266	6.6642	7.3778	6.7873	7.5067	7.3956
17	7.8370	7.8631	7.6730	7.4164	7.2609	7.0681	7.2547	6.6856	7.0966	7.1066	7.5353	7.4249
18	7.7558	7.8541	7.6558	7.3100	7.2202	7.1352	7.1960	6.6879	7.1647	7.0487	7.6212	7.3564
19	7.7255	7.7409	7.6909	7.2642	7.2141	7.2186	7.1456	6.6524	6.8349	7.2080	7.6374	7.4853
20	7.9393	7.7653	7.7877	7.4462	7.2634	7.2303	7.0568	6.5768	6.7762	7.2426	7.6536	7.5629
21	7.9003	7.8764	7.8052	7.4932	7.2876	7.0690	6.9985	6.6032	6.7176	7.2549	7.6698	7.5824
22	7.9071	7.8768	7.8227	7.4623	7.2467	6.9852	7.1025	6.6425	6.6589	7.2672	7.2422	7.6019
23	7.9138	7.8772	7.8402	7.4850	7.3287	7.0985	7.2478	6.6724	7.3358	7.2795	7.7022	7.6213
24	7.9205	7.8776	7.8577	7.5450	7.2994	7.2775	7.2536	6.6521	7.4258	7.2918	7.6823	7.6408
25	7.9273	7.8780	7.8038	7.4122	7.2949	7.2893	7.2593	6.6529	7.5157	7.3042	7.6007	7.4952
26	7.9340	7.8784	7.8125	7.4262	7.2511	7.2096	7.2202	6.6741	7.6057	7.1894	7.5813	7.5715
27	7.8703	7.8788	7.7604	7.4558	7.2773	7.2270	7.2203	6.6698	7.1601	7.1668	7.5620	7.4822
28	7.8596	7.8792	7.7332	7.3724	7.2681	7.1465	7.2210	6.6456	7.1341	7.1719	7.5914	7.4481
29	7.8334	7.8214	7.6942	7.3563	7.2552	7.1499	7.2109	6.6333	7.0620	6.9371	7.2216	7.4758
30	7.8161	7.8187	7.7266	7.3523	-	7.1479	7.2101	6.6354	6.8640	7.0250	7.1691	7.4766
2017-18												
1	6.7619	6.5517	6.5393	6.4633	-	-	-	-	-	-	-	-
2	6.7720	6.5684	6.5993	6.5323	-	-	-	-	-	-	-	-
3	6.9147	6.7720	6.5753	6.5098	-	-	-	-	-	-	-	-
4	7.0615	6.8441	6.7466	6.6990	-	-	-	-	-	-	-	-
5	6.8882	6.9098	6.5747	6.7000	-	-	-	-	-	-	-	-
6	7.1106	7.1275	6.8302	6.7703	-	-	-	-	-	-	-	-
7	7.1564	7.0629	6.9316	6.9313	-	-	-	-	-	-	-	-
8	6.9298	6.9372	6.8464	7.0226	-	-	-	-	-	-	-	-
9	6.9088	6.6957	6.7256	6.7126	-	-	-	-	-	-	-	-
10	7.2155	6.5111	6.5899	6.5521	-	-	-	-	-	-	-	-
11	7.4933	7.2536	7.0005	7.0059	-	-	-	-	-	-	-	-
12	7.0821	6.8402	6.6994	6.6443	-	-	-	-	-	-	-	-
13	7.4011	7.1025	7.0257	7.1356	-	-	-	-	-	-	-	-
14	7.6015	7.3618	7.1570	7.3260	-	-	-	-	-	-	-	-
15	7.5893	7.1548	7.0237	7.0646	-	-	-	-	-	-	-	-
16	7.3825	7.0560	6.9113	6.8900	-	-	-	-	-	-	-	-
17	7.4921	7.4800	7.1215	6.9922	-	-	-	-	-	-	-	-
18	7.6087	7.3051	7.0322	7.1865	-	-	-	-	-	-	-	-
19	7.6282	7.5270	7.0304	6.9922	-	-	-	-	-	-	-	-
20	7.6476	7.4056	7.0286	6.9351	-	-	-	-	-	-	-	-
21	7.6671	7.4538	7.0269	7.0437	-	-	-	-	-	-	-	-
22	7.6865	7.5047	7.2689	7.2484	-	-	-	-	-	-	-	-
23	7.7060	7.5642	7.3225	7.2057	-	-	-	-	-	-	-	-
24	7.7254	7.6237	7.3762	7.2149	-	-	-	-	-	-	-	-
25	7.7448	7.6832	7.2570	7.2241	-	-	-	-	-	-	-	-
26	7.6073	7.5134	7.2013	7.1572	-	-	-	-	-	-	-	-
27	7.5714	7.4332	7.1833	7.1882	-	-	-	-	-	-	-	-
28	7.5592	7.4293	7.1437	7.0223	-	-	-	-	-	-	-	-
29	7.3812	7.2869	7.0677	6.9585	-	-	-	-	-	-	-	-
30	7.4716	7.3913	7.1122	7.0800	-	-	-	-	-	-	-	-

Source : Reserve Bank of India.