

No. 27 C : Month-End Yield to Maturity of Sgl Transactions in Central Government Dated Securities for Various Residual Maturities

(Per cent)

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
2001-02												
1	8.8520	8.4269	7.8907	7.3215	7.0940	7.3057	6.8697	6.7481	7.3521	6.6351	6.6096	5.7633
2	8.9162	8.5333	8.0379	7.4830	7.1768	7.3575	6.9638	6.8106	7.4711	6.7232	6.5847	6.2423
3	9.1461	8.7375	8.1680	7.6466	7.2996	7.4362	7.0358	6.8626	7.5493	6.7862	6.6453	6.4009
4	9.2874	8.8082	8.2306	7.8085	7.4389	7.5441	7.1400	6.9097	7.5909	6.8769	6.8535	6.4860
5	9.4013	8.9023	8.4722	8.0661	7.6313	7.8139	7.3681	6.9641	7.6485	6.9389	7.0034	6.6247
6	9.5990	9.1745	8.7424	8.3187	8.1450	8.1767	7.6428	7.2569	7.7638	7.0731	7.0460	6.7647
7	9.7182	9.3619	8.9387	8.5559	8.2842	8.4738	8.0441	7.4631	7.9131	7.3184	7.1323	7.1103
8	9.8500	9.4940	9.1248	8.8641	8.6253	9.0494	8.5680	7.6847	8.0566	7.4513	7.2638	7.1640
9	9.9915	9.6073	9.3088	9.1765	8.9530	9.1051	8.6882	7.7743	8.1771	7.5503	7.3953	7.2465
10	10.0779	9.7149	9.4551	9.2609	9.1394	9.1468	8.7893	7.9239	8.2666	7.6474	7.4725	7.3437
11	10.1839	9.7623	9.5826	9.5452	9.2887	9.2861	8.9107	7.9911	8.3805	7.6847	7.4556	7.3950
12	10.4906	9.7554	9.6365	9.6495	9.4320	9.4921	9.1599	8.0309	8.5622	7.9188	7.5238	7.4307
13	10.6020	9.8950	9.6870	9.7600	9.5685	9.7135	9.3678	8.1134	8.5914	8.0972	7.6017	7.4667
14	10.4797	10.0263	9.8164	9.9472	9.7025	9.8304	9.2045	8.2063	8.5951	7.8355	7.4868	7.5998
15	10.5687	10.0610	9.8182	9.9845	9.7786	9.9047	9.4664	8.3040	8.8207	7.8273	7.3232	7.6597
16	10.5192	10.0784	9.7908	10.0177	9.8156	9.9822	9.5556	8.3542	8.9414	8.0537	7.4563	7.7092
17	10.4134	10.0997	9.7863	10.0509	9.8349	10.0596	9.5928	8.3380	9.0604	8.1075	7.5894	7.7586
18	10.5080	10.1621	9.8959	10.0841	9.8268	10.0442	9.6085	8.3165	9.1631	8.1786	7.7225	7.8081
19	10.6027	10.2219	10.0056	10.1173	9.9334	10.0120	9.6618	8.3943	9.0817	8.1859	7.8887	7.8576
20	—	10.1284	10.1153	9.9449	9.9425	9.9206	9.6637	8.4404	9.0161	8.1873	7.9643	7.8807
21	—	—	—	—	—	—	9.6748	8.4540	9.0244	8.2066	7.9529	7.8986
22	—	—	—	—	—	—	9.6859	8.4676	9.0328	8.2259	7.9415	7.9165
23	—	—	—	—	—	—	9.6970	8.4811	9.0411	8.2451	7.9301	7.9344
24	—	—	—	—	—	—	9.7081	8.4947	9.0494	8.2644	7.9187	7.9523
25	—	—	—	—	—	—	9.7192	8.5083	9.0578	8.2837	7.9073	7.9702

See 'Notes on Tables'.