

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

Term to Maturity (in years)	(Per cent)												
	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	
	1	2	3	4	5	6	7	8	9	10	11	12	13
<b>2001-02</b>													
1	7.8907	7.3215	7.0940	7.3057	6.8697	6.7481	7.3521	6.6351	6.6096	5.7633	6.3246	6.8175	
2	8.0379	7.4830	7.1768	7.3575	6.9638	6.8106	7.4711	6.7232	6.5847	6.2423	6.3306	6.9915	
3	8.1680	7.6466	7.2996	7.4362	7.0358	6.8626	7.5493	6.7862	6.6453	6.4009	6.4957	7.0328	
4	8.2306	7.8085	7.4389	7.5441	7.1400	6.9097	7.5909	6.8769	6.8535	6.4860	6.5736	7.1345	
5	8.4722	8.0661	7.6313	7.8139	7.3681	6.9641	7.6485	6.9389	7.0034	6.6247	6.7330	7.2588	
6	8.7424	8.3187	8.1450	8.1767	7.6428	7.2569	7.7638	7.0731	7.0460	6.7647	6.8923	7.3831	
7	8.9387	8.5559	8.2842	8.4738	8.0441	7.4631	7.9131	7.3184	7.1323	7.1103	7.0887	7.4907	
8	9.1248	8.8641	8.6253	9.0494	8.5680	7.6847	8.0566	7.4513	7.2638	7.1640	7.3039	7.5598	
9	9.3088	9.1765	8.9530	9.1051	8.6882	7.7743	8.1771	7.5503	7.3953	7.2465	7.3663	7.6458	
10	9.4551	9.2609	9.1394	9.1468	8.7893	7.9239	8.2666	7.6474	7.4725	7.3437	7.3952	7.6529	
11	9.5826	9.5452	9.2887	9.2861	8.9107	7.9911	8.3805	7.6847	7.4556	7.3950	7.4478	7.8250	
12	9.6365	9.6495	9.4320	9.4921	9.1599	8.0309	8.5622	7.9188	7.5238	7.4307	7.6279	7.9195	
13	9.6870	9.7600	9.5685	9.7135	9.3678	8.1134	8.5914	8.0972	7.6017	7.4667	7.7059	8.0139	
14	9.8164	9.9472	9.7025	9.8304	9.2045	8.2063	8.5951	7.8355	7.4868	7.5998	7.7817	8.0326	
15	9.8182	9.9845	9.7786	9.9047	9.4664	8.3040	8.8207	7.8273	7.3232	7.6597	7.4747	7.8488	
16	9.7908	10.0177	9.8156	9.9822	9.5556	8.3542	8.9414	8.0537	7.4563	7.7092	7.8138	8.0361	
17	9.7863	10.0509	9.8349	10.0596	9.5928	8.3380	9.0604	8.1075	7.5894	7.7586	7.9697	8.1548	
18	9.8959	10.0841	9.8268	10.0442	9.6085	8.3165	9.1631	8.1786	7.7225	7.8081	7.9189	8.2732	
19	10.0056	10.1173	9.9334	10.0120	9.6618	8.3943	9.0817	8.1859	7.8887	7.8576	7.8680	8.3917	
20	10.1153	9.9449	9.9425	9.9206	9.6637	8.4404	9.0161	8.1873	7.9643	7.8807	—	8.4249	
21	—	—	—	—	9.6748	8.4540	9.0244	8.2066	7.9529	7.8986	—	8.4581	
22	—	—	—	—	9.6859	8.4676	9.0328	8.2259	7.9415	7.9165	—	8.4912	
23	—	—	—	—	9.6970	8.4811	9.0411	8.2451	7.9301	7.9344	—	8.5244	

24	—	—	—	—	9.7081	8.4947	9.0494	8.2644	7.9187	7.9523	—	8.5576
25	—	—	—	—	9.7192	8.5083	9.0578	8.2837	7.9073	7.9702	—	—

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See 'Notes on Tables'.