

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)											
	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.
1	2	3	4	5	6	7	8	9	10	11	12	13
<u>2001-02</u>												
1	7.3215	7.0940	7.3057	6.8697	6.7481	7.3521	6.6351	6.6096	5.7633	6.3246	6.8175	6.2956
2	7.4830	7.1768	7.3575	6.9638	6.8106	7.4711	6.7232	6.5847	6.2423	6.3306	6.9915	6.5471
3	7.6466	7.2996	7.4362	7.0358	6.8626	7.5493	6.7862	6.6453	6.4009	6.4957	7.0328	6.6358
4	7.8085	7.4389	7.5441	7.1400	6.9097	7.5909	6.8769	6.8535	6.4860	6.5736	7.1345	6.8168
5	8.0661	7.6313	7.8139	7.3681	6.9641	7.6485	6.9389	7.0034	6.6247	6.7330	7.2588	7.0366
6	8.3187	8.1450	8.1767	7.6428	7.2569	7.7638	7.0731	7.0460	6.7647	6.8923	7.3831	7.3288
7	8.5559	8.2842	8.4738	8.0441	7.4631	7.9131	7.3184	7.1323	7.1103	7.0887	7.4907	7.2178
8	8.8641	8.6253	9.0494	8.5680	7.6847	8.0566	7.4513	7.2638	7.1640	7.3039	7.5598	7.3344
9	9.1765	8.9530	9.1051	8.6882	7.7743	8.1771	7.5503	7.3953	7.2465	7.3663	7.6458	7.6228
10	9.2609	9.1394	9.1468	8.7893	7.9239	8.2666	7.6474	7.4725	7.3437	7.3952	7.6529	7.5701
11	9.5452	9.2887	9.2861	8.9107	7.9911	8.3805	7.6847	7.4556	7.3950	7.4478	7.8250	7.6259
12	9.6495	9.4320	9.4921	9.1599	8.0309	8.5622	7.9188	7.5238	7.4307	7.6279	7.9195	7.8526
13	9.7600	9.5685	9.7135	9.3678	8.1134	8.5914	8.0972	7.6017	7.4667	7.7059	8.0139	7.9772
14	9.9472	9.7025	9.8304	9.2045	8.2063	8.5951	7.8355	7.4868	7.5998	7.7817	8.0326	7.8970
15	9.9845	9.7786	9.9047	9.4664	8.3040	8.8207	7.8273	7.3232	7.6597	7.4747	7.8488	7.7558
16	10.0177	9.8156	9.9822	9.5556	8.3542	8.9414	8.0537	7.4563	7.7092	7.8138	8.0361	7.8611
17	10.0509	9.8349	10.0596	9.5928	8.3380	9.0604	8.1075	7.5894	7.7586	7.9697	8.1546	7.9663
18	10.0841	9.8268	10.0442	9.6085	8.3165	9.1631	8.1786	7.7225	7.8081	7.9189	8.2732	8.0715
19	10.1173	9.9334	10.0120	9.6618	8.3943	9.0817	8.1859	7.8887	7.8576	7.8680	8.3917	8.1710
20	9.9449	9.9425	9.9206	9.6637	8.4404	9.0161	8.1873	7.9643	7.8807	—	8.4249	8.2017
21	—	—	—	9.6748	8.4540	9.0244	8.2066	7.9529	7.8986	—	8.4581	8.2204
22	—	—	—	9.6859	8.4676	9.0328	8.2259	7.9415	7.9165	—	8.4912	8.2390
23	—	—	—	9.6970	8.4811	9.0411	8.2451	7.9301	7.9344	—	8.5244	8.2577
24	—	—	—	9.7081	8.4947	9.0494	8.2644	7.9187	7.9523	—	8.5576	8.2764

See 'Notes on Tables'.