

**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)	2001						2002					
	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May.	Jun.	Jul.
1	2	3	4	5	6	7	8	9	10	11	12	13
<b><u>2001-02</u></b>												
1	7.0940	7.3057	6.8697	6.7481	7.3521	6.6351	6.6096	5.7633	6.3246	6.8175	6.2956	6.2149
2	7.1768	7.3575	6.9638	6.8106	7.4711	6.7232	6.5847	6.2423	6.3306	6.9915	6.5471	6.3449
3	7.2996	7.4362	7.0358	6.8626	7.5493	6.7862	6.6453	6.4009	6.4957	7.0328	6.6358	6.3680
4	7.4389	7.5441	7.1400	6.9097	7.5909	6.8769	6.8535	6.4860	6.5736	7.1345	6.8168	6.5182
5	7.6313	7.8139	7.3681	6.9641	7.6485	6.9389	7.0034	6.6247	6.7330	7.2588	7.0366	6.6733
6	8.1450	8.1767	7.6428	7.2569	7.7638	7.0731	7.0460	6.7647	6.8923	7.3831	7.3288	6.8284
7	8.2842	8.4738	8.0441	7.4631	7.9131	7.3184	7.1323	7.1103	7.0887	7.4907	7.2178	6.9775
8	8.6253	9.0494	8.5680	7.6847	8.0566	7.4513	7.2638	7.1640	7.3039	7.5598	7.3344	7.1355
9	8.9530	9.1051	8.6882	7.7743	8.1771	7.5503	7.3953	7.2465	7.3663	7.6458	7.6228	7.3200
10	9.1394	9.1468	8.7893	7.9239	8.2666	7.6474	7.4725	7.3437	7.3952	7.6529	7.5701	7.3733
11	9.2887	9.2861	8.9107	7.9911	8.3805	7.6847	7.4556	7.3950	7.4478	7.8250	7.6259	7.4316
12	9.4320	9.4921	9.1599	8.0309	8.5622	7.9188	7.5238	7.4307	7.6279	7.9195	7.8526	7.6007
13	9.5685	9.7135	9.3678	8.1134	8.5914	8.0972	7.6017	7.4667	7.7059	8.0139	7.9772	7.6046
14	9.7025	9.8304	9.2045	8.2063	8.5951	7.8355	7.4868	7.5998	7.7817	8.0326	7.8970	7.6173
15	9.7786	9.9047	9.4664	8.3040	8.8207	7.8273	7.3232	7.6597	7.4747	7.8488	7.7558	7.6746
16	9.8156	9.9822	9.5556	8.3542	8.9414	8.0537	7.4563	7.7092	7.8138	8.0361	7.8611	7.7261
17	9.8349	10.0596	9.5928	8.3380	9.0604	8.1075	7.5894	7.7586	7.9697	8.1546	7.9663	7.7776
18	9.8268	10.0442	9.6085	8.3165	9.1631	8.1786	7.7225	7.8081	7.9189	8.2732	8.0715	7.8291
19	9.9334	10.0120	9.6618	8.3943	9.0817	8.1859	7.8887	7.8576	7.8680	8.3917	8.1710	7.8758
20	9.9425	9.9206	9.6637	8.4404	9.0161	8.1873	7.9643	7.8807	—	8.4249	8.2017	7.8990
21	—	—	9.6748	8.4540	9.0244	8.2066	7.9529	7.8986	—	8.4581	8.2204	7.9222
22	—	—	9.6859	8.4676	9.0328	8.2259	7.9415	7.9165	—	8.4912	8.2390	7.9454
23	—	—	9.6970	8.4811	9.0411	8.2451	7.9301	7.9344	—	8.5244	8.2577	7.9686
24	—	—	9.7081	8.4947	9.0494	8.2644	7.9187	7.9523	—	8.5576	8.2764	7.9918

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See 'Notes on Tables'.