

TABLE 176 : 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
2019-20												
1	6.6429	6.3412	6.1985	5.9748	5.7618	5.7221	5.4418	5.3459	5.6437	5.5031	5.2378	4.7689
2	6.8062	6.4759	6.3736	6.0784	5.8785	5.9018	5.7069	5.6476	5.9971	5.8476	5.4574	5.1277
3	6.9988	6.6544	6.5425	6.1832	6.0425	6.1243	5.9242	5.9241	6.2695	6.1572	5.6176	5.3678
4	7.1845	6.7584	6.6832	6.2718	6.2056	6.3178	6.1644	6.1525	6.4477	6.3509	5.8973	5.6453
5	7.3654	6.9332	6.8755	6.4079	6.3803	6.4978	6.3851	6.3856	6.6213	6.5292	6.1710	6.1571
6	7.4632	6.9775	6.9059	6.5688	6.4925	6.5953	6.4862	6.4331	6.6583	6.5963	6.2440	6.3124
7	7.5300	7.0423	6.9542	6.5988	6.5134	6.7446	6.6927	6.5874	6.8520	6.7022	6.5098	6.4545
8	7.5665	7.2179	7.0194	6.6715	6.6589	6.8474	6.7632	6.7420	6.8769	6.8509	6.5001	6.4478
9	7.4808	7.1405	6.9508	6.4833	6.6066	6.7368	6.6772	6.3252	6.6931	6.7391	6.2510	5.9678
10	7.4637	7.1255	6.9339	6.5758	6.7059	6.8308	6.8661	6.5906	6.9177	6.8418	6.6498	6.7345
11	7.6488	7.2861	7.0504	6.7440	6.7933	7.0470	6.9461	7.0606	6.9528	6.9272	6.7300	6.7398
12	7.6807	7.2846	7.0513	6.7676	6.8182	7.0725	6.9349	7.0652	7.0052	6.9797	6.7084	6.7024
13	7.7046	7.2877	7.0340	6.7821	6.8679	7.0865	7.0514	7.0501	7.0171	7.0502	6.7438	6.7545
14	7.7132	7.2563	7.0262	6.7865	6.9088	7.0303	7.0147	6.9930	7.0082	7.0506	6.7199	6.7024
15	7.7166	7.3019	7.0693	6.8335	6.9080	7.0834	7.0551	7.0482	7.0495	7.1009	6.8086	6.7683
16	7.7233	7.3145	7.0761	6.8360	6.8798	7.0935	7.0892	7.0940	7.0562	7.0961	6.8310	6.7678
17	7.7186	7.3440	7.0581	6.8395	6.8660	7.1099	7.0847	7.1014	7.0639	7.0956	6.8410	6.7184
18	7.6902	7.3360	7.0418	6.8434	6.8997	7.1264	7.0802	7.1095	7.0716	7.0950	6.7993	6.7089
19	7.6599	7.3270	7.0256	6.8473	6.9334	7.1428	7.0757	7.1177	7.0793	7.0944	6.8094	6.7093
20	7.6422	7.3192	7.0320	6.8535	6.9671	7.1609	7.0853	7.1259	7.0952	7.1043	6.8099	6.7187
21	7.6569	7.3538	7.0885	6.8506	7.0008	7.1826	7.0988	7.1340	7.1310	7.1835	6.8101	6.7299
22	7.6715	7.3643	7.0973	6.8462	7.0345	7.2042	7.1123	7.1422	7.1669	7.1509	6.7833	6.7411
23	7.6862	7.3709	7.1061	6.8418	7.0474	7.2258	7.1257	7.1504	7.1532	7.1184	6.8489	6.7539
24	7.7008	7.3855	7.1155	6.8490	7.0430	7.2474	7.1392	7.1594	7.1419	7.1290	6.8023	6.7500
25	7.7155	7.3815	7.1122	6.8584	7.0167	7.2245	7.1415	7.1696	7.1300	7.1522	6.8099	6.7799
26	7.7213	7.3640	7.1018	6.8623	7.0006	7.1883	7.1437	7.1261	7.1082	7.1043	6.8279	6.7765
27	7.7127	7.3417	7.0950	6.8655	7.0006	7.1520	7.1491	7.0929	7.0918	7.0727	6.8478	6.7788
28	7.7038	7.3252	7.0883	6.8651	7.0065	7.1683	7.1545	7.1277	7.1056	7.0782	6.8688	6.7544
29	7.6950	7.3131	7.0815	6.8639	7.0132	7.1860	7.1600	7.1624	7.1193	7.0837	6.8900	6.7499
30	7.6861	7.3010	7.0747	6.8626	7.0085	7.2038	7.1654	7.1971	7.1254	7.0858	6.8909	6.7322
2020-21												
1	4.0191	3.7453	3.8273	3.5965	3.7789	3.8489	3.6127	3.4610	3.6058	3.8744	3.9542	3.7993
2	4.3238	4.1219	4.1069	4.1921	4.2781	4.3290	4.2739	3.9110	3.8756	4.3337	4.4338	4.4689
3	4.7498	4.6789	4.5130	4.6138	4.8290	4.9103	4.5903	4.3409	4.3745	4.6971	4.9689	5.0605
4	5.2978	5.1202	4.8924	4.8903	5.2903	5.1892	4.9173	4.8133	4.7703	5.0256	5.4646	5.4366
5	5.7410	5.4678	5.3284	5.1293	5.5509	5.5503	5.2893	5.0728	5.2296	5.3731	5.8641	5.9595
6	5.8092	5.7173	5.5893	5.6203	6.0247	5.8904	5.5921	5.5674	5.5557	5.6865	6.1828	6.1676
7	6.1309	5.9689	5.8937	5.8029	6.1904	6.1173	5.8635	5.7774	5.7270	5.8642	6.4068	6.3466
8	6.2493	6.1538	6.0789	6.1921	6.2893	6.2994	5.9303	5.8754	5.8574	6.0400	6.5034	6.3962
9	5.9973	6.1200	6.0563	6.1028	6.2594	6.0929	5.9039	5.9458	5.9399	6.0202	6.4003	6.2277
10	6.5494	5.7724	5.9810	5.6933	6.1034	6.1024	5.8822	5.8348	5.9834	6.0710	6.3372	6.3841
11	6.5294	6.0346	6.2012	6.1980	6.3894	6.3738	6.2030	6.0834	6.1506	6.2537	6.6758	6.9307
12	6.5974	6.4043	6.5470	6.4227	6.5843	6.5129	6.4023	6.2581	6.1961	6.3097	6.6726	6.8394
13	6.5310	6.3107	6.3492	6.3192	6.4930	6.4940	6.3921	6.2415	6.2366	6.3477	6.6470	6.7331
14	6.5694	6.2032	6.3163	6.2547	6.4928	6.4928	6.2302	6.2022	6.2581	6.3545	6.8021	6.7437
15	6.6124	6.3564	6.5129	6.4193	6.5603	6.5307	6.3040	6.2469	6.3044	6.3805	6.8284	6.7718
16	6.6398	6.5098	6.5821	6.5505	6.6346	6.5999	6.4121	6.3169	6.3492	6.4011	6.8563	6.8152
17	6.6652	6.5346	6.5233	6.4920	6.6033	6.5596	6.4991	6.3869	6.3941	6.4216	6.8841	6.8654
18	6.6974	6.5125	6.5003	6.4934	6.5903	6.6723	6.5945	6.4569	6.4389	6.4421	6.9120	6.8505
19	6.7046	6.4765	6.5137	6.4324	6.5678	6.6034	6.6902	6.5125	6.4955	6.4927	6.9399	6.9104
20	6.7147	6.4654	6.5678	6.2213	6.5524	6.6583	6.7321	6.5658	6.5414	6.5939	6.9351	7.0023
21	6.7216	6.4456	6.6200	6.4081	6.5789	6.6978	6.8179	6.6190	6.5474	6.6850	6.9125	6.9680
22	6.7035	6.4923	6.6445	6.2935	6.5939	6.6992	6.8998	6.6121	6.5534	6.6453	6.8967	6.7999
23	6.7087	6.5178	6.7005	6.2320	6.6284	6.6007	6.8977	6.6209	6.5480	6.5814	6.9136	6.8220
24	6.6964	6.5564	6.6784	6.4398	6.6402	6.6231	6.7904	6.6385	6.5426	6.5278	6.9139	6.8009
25	6.6753	6.5873	6.6258	6.4526	6.7382	6.6093	6.8821	6.6359	6.5410	6.5280	6.9085	6.7898
26	6.6468	6.6176	6.5923	6.2812	6.7528	6.7050	6.8997	6.6108	6.5425	6.5292	6.9003	6.7849
27	6.6479	6.6063	6.5895	6.3121	6.7903	6.7107	6.7902	6.6192	6.5418	6.5330	6.8921	6.7867
28	6.6064	6.6399	6.5657	6.4287	6.8400	6.7573	6.7933	6.6275	6.5411	6.5368	6.8840	6.7886
29	6.6049	6.6330	6.5534	6.4299	6.8498	6.7591	6.7242	6.6186	6.5405	6.5277	6.8497	6.7863
30	6.5673	6.6050	6.5445	6.3902	6.7944	6.7570	6.6999	6.5891	6.5363	6.5161	6.8158	6.7825

(Continued)

TABLE 176 : MONTH-END YIELD OF SGL TRANSACTIONS IN GOVERNMENT DATED SECURITIES FOR VARIOUS MATURITIES (Concl.d.)

(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
2021-22												
1	3.8038	3.9092	4.0555	3.8102	3.6854	3.9260	4.1195	4.2184	4.3496	4.4425	4.5409	4.5392
2	4.2579	4.3691	4.5702	4.3475	4.2207	4.4982	4.7094	4.6806	5.0136	5.0428	5.0020	5.1336
3	4.8968	4.8564	5.1215	4.9433	4.7986	4.9916	5.1579	5.1104	5.4095	5.4957	5.4326	5.5776
4	5.3923	5.2652	5.6144	5.4895	5.3710	5.4309	5.5601	5.4413	5.7196	5.8761	5.9041	5.9932
5	5.6839	5.6599	5.8035	5.8355	5.7567	5.7802	5.8945	5.8161	6.0144	6.1593	6.2312	6.2965
6	6.0334	6.0871	6.1647	6.1550	6.0139	6.0067	6.1458	6.0555	6.2766	6.3831	6.5234	6.5673
7	6.2178	6.2402	6.3470	6.3861	6.1899	6.1582	6.2584	6.1650	6.4099	6.5738	6.7132	6.7277
8	6.3677	6.5124	6.4500	6.4480	6.2549	6.2316	6.3726	6.2564	6.3794	6.5610	6.7507	6.8379
9	6.1384	6.2022	6.2942	6.3718	6.2374	6.2193	6.4122	6.2986	6.4030	6.6219	6.7672	6.8202
10	6.3567	6.2584	6.3928	6.2295	6.3714	6.2822	6.4719	6.3824	6.5234	6.7278	6.8157	6.8363
11	6.5394	6.7044	6.5359	6.6836	6.5585	6.5936	6.7210	6.5478	6.6473	6.8939	6.8838	6.9797
12	6.6371	6.6025	6.6748	6.8289	6.7015	6.6249	6.7616	6.6715	6.7571	7.0036	6.9696	7.1303
13	6.6687	6.6307	6.6989	6.8526	6.7526	6.6659	6.8064	6.7212	6.8514	7.0901	7.0595	7.1588
14	6.6310	6.6505	6.7314	6.8459	6.7725	6.7006	6.8271	6.7300	6.9077	7.1332	7.0087	7.1140
15	6.6803	6.7944	6.8034	6.8869	6.7830	6.7616	6.8734	6.7621	6.9182	7.1486	7.0302	7.2023
16	6.8028	6.9006	6.8363	6.9333	6.8395	6.8550	6.9292	6.7974	6.9287	7.1640	7.0517	7.2567
17	6.8096	6.9334	6.8691	6.9798	6.8961	6.9484	6.9850	6.8326	6.9392	7.1795	7.0733	7.2762
18	6.6853	6.8009	6.9020	7.0262	6.9526	6.9641	7.0408	6.8514	6.9497	7.1949	7.0948	7.3119
19	6.7247	6.8396	6.9348	7.0799	7.0454	6.8345	7.0966	6.8676	6.9623	7.2104	7.1163	7.2632
20	6.7699	6.9016	6.9677	7.2192	7.1740	6.8548	7.1524	6.8838	6.9772	7.2258	7.1363	7.2764
21	6.8044	6.8638	7.0074	7.2489	7.0127	6.8750	7.0254	6.9352	6.9920	7.2413	7.0912	7.3081
22	6.8165	6.8668	7.0504	7.1409	7.0499	6.8953	7.0060	6.9290	7.0069	7.1480	7.1101	7.2813
23	6.8263	6.8253	7.0582	7.0977	7.0590	6.8822	7.0255	6.9173	7.0214	7.2639	7.0694	7.3615
24	6.7869	6.8479	7.0527	7.2286	7.1435	6.8795	7.0347	6.9113	7.0321	7.2638	7.0702	7.2906
25	6.7813	6.8464	7.0597	7.1805	7.3354	6.9313	7.0429	6.9125	7.0425	7.2803	7.0769	7.2161
26	6.7827	6.9821	7.0666	7.3374	7.3500	6.9474	7.0512	6.9137	7.0529	7.2829	7.0912	7.2959
27	6.7767	7.1119	7.0735	7.2628	7.2369	6.9624	7.0594	6.9149	7.0633	7.2854	7.1055	7.2480
28	6.7706	6.9276	7.0806	7.1762	7.2103	6.9728	7.0643	6.9161	7.0717	7.2909	7.1081	7.2393
29	6.7673	6.9214	7.0936	7.1684	7.1820	6.9709	7.0635	6.9173	7.0773	7.2963	7.1073	7.2507
30	6.7586	7.0168	7.0997	7.1657	7.0904	6.9662	7.0633	6.9231	7.0598	7.2880	7.1119	7.3164
2022-23												
1	4.8529	6.0761	6.3048	6.2182	-	-	-	-	-	-	-	-
2	5.7029	6.6871	6.6762	6.5903	-	-	-	-	-	-	-	-
3	6.1681	6.9433	6.9625	6.7686	-	-	-	-	-	-	-	-
4	6.4988	7.0904	7.1580	6.9293	-	-	-	-	-	-	-	-
5	6.8279	7.2535	7.2400	7.1448	-	-	-	-	-	-	-	-
6	6.9610	7.3113	7.3200	7.1829	-	-	-	-	-	-	-	-
7	7.0823	7.3258	7.3682	7.2221	-	-	-	-	-	-	-	-
8	7.1011	7.3805	7.4149	7.2557	-	-	-	-	-	-	-	-
9	7.1274	7.4191	7.4300	7.2805	-	-	-	-	-	-	-	-
10	7.1769	7.4761	7.3776	7.4239	-	-	-	-	-	-	-	-
11	7.2578	7.5178	7.2617	7.4214	-	-	-	-	-	-	-	-
12	7.2842	7.5466	7.3880	7.4217	-	-	-	-	-	-	-	-
13	7.3057	7.5770	7.5420	7.4756	-	-	-	-	-	-	-	-
14	7.3012	7.5529	7.5758	7.5219	-	-	-	-	-	-	-	-
15	7.2974	7.5581	7.5985	7.5290	-	-	-	-	-	-	-	-
16	7.3057	7.5652	7.6212	7.5360	-	-	-	-	-	-	-	-
17	7.3141	7.5724	7.6440	7.5430	-	-	-	-	-	-	-	-
18	7.3224	7.5795	7.6667	7.5521	-	-	-	-	-	-	-	-
19	7.3240	7.5867	7.6588	7.5871	-	-	-	-	-	-	-	-
20	7.3263	7.5938	7.6507	7.5906	-	-	-	-	-	-	-	-
21	7.3153	7.6010	7.6426	7.5756	-	-	-	-	-	-	-	-
22	7.3210	7.6137	7.6512	7.5702	-	-	-	-	-	-	-	-
23	7.3742	7.6338	7.6746	7.5800	-	-	-	-	-	-	-	-
24	7.3608	7.6384	7.6785	7.5944	-	-	-	-	-	-	-	-
25	7.3634	7.6421	7.6825	7.6088	-	-	-	-	-	-	-	-
26	7.3790	7.6457	7.6864	7.6232	-	-	-	-	-	-	-	-
27	7.3946	7.6494	7.6903	7.6367	-	-	-	-	-	-	-	-
28	7.4102	7.6683	7.6951	7.6446	-	-	-	-	-	-	-	-
29	7.4205	7.6773	7.7045	7.6597	-	-	-	-	-	-	-	-
30	7.4221	7.6759	7.7112	7.6645	-	-	-	-	-	-	-	-

Source : Reserve Bank of India.