

TABLE 179 : 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
2017-18												
1	6.7619	6.5517	6.5393	6.4633	6.2671	6.3207	6.3573	6.3744	6.4822	6.7115	6.8803	6.5524
2	6.7720	6.5684	6.5993	6.5323	6.4633	6.5900	6.5513	6.8109	6.7541	7.0887	7.0067	6.8035
3	6.9147	6.7720	6.5753	6.5098	6.4642	6.6432	6.6918	6.6052	6.9543	7.2739	7.3909	7.0897
4	7.0615	6.8441	6.7466	6.6990	6.5998	6.8063	6.6426	6.8054	7.0325	7.4831	7.5699	7.2776
5	6.8882	6.9098	6.5747	6.7000	6.6829	6.7515	6.7409	7.0036	7.1024	7.4329	7.5777	7.4103
6	7.1106	7.1275	6.8302	6.7703	6.6143	6.9795	7.0123	7.0152	7.2541	7.5401	7.6745	7.5261
7	7.1564	7.0629	6.9316	6.9313	6.8700	6.9712	7.0190	7.2027	7.3107	7.6118	7.6714	7.5255
8	6.9298	6.9372	6.8464	7.0226	6.9662	6.8721	7.2133	7.1455	7.3365	7.5978	7.9125	7.6835
9	6.9088	6.6957	6.7256	6.7126	6.6826	6.8017	6.9875	7.0232	7.2598	7.5059	7.8111	7.5682
10	7.2155	6.5111	6.5899	6.5521	6.5426	6.8192	7.0257	7.2457	7.5236	7.3682	7.7024	7.4205
11	7.4933	7.2536	7.0005	7.0059	7.0232	7.0467	7.2035	7.2932	7.2214	7.3297	7.7404	7.6660
12	7.0821	6.8402	6.6994	6.6443	6.7640	6.8068	7.0569	7.4460	7.2265	7.7682	7.8964	7.8080
13	7.4011	7.1025	7.0257	7.1356	7.3547	7.0958	7.1697	7.3896	7.5807	7.6265	7.9060	7.6354
14	7.6015	7.3618	7.1570	7.3260	7.1360	6.9215	7.1684	7.1024	7.5593	7.8134	8.0362	7.5984
15	7.5893	7.1548	7.0237	7.0646	6.8847	7.1550	7.2286	7.1532	7.6018	8.0415	8.0015	7.7141
16	7.3825	7.0560	6.9113	6.8900	6.9099	7.2540	7.2888	7.1860	7.6548	7.8897	8.0228	7.6968
17	7.4921	7.4800	7.1215	6.9922	7.0237	7.3121	7.5180	7.4563	7.7520	7.7839	7.9852	7.6570
18	7.6087	7.3051	7.0322	7.1865	7.0559	7.2805	7.4272	7.5278	7.8015	7.7742	7.9848	7.6494
19	7.6282	7.5270	7.0304	6.9922	7.0440	7.3186	7.4341	7.5602	7.8249	7.8074	7.9954	7.6418
20	7.6476	7.4056	7.0286	6.9351	7.0320	7.3300	7.4410	7.5707	7.8482	7.8121	7.9945	7.6341
21	7.6671	7.4538	7.0269	7.0437	7.0200	7.2016	7.4480	7.5812	7.8716	7.8168	7.9859	7.6265
22	7.6865	7.5047	7.2689	7.2484	7.1570	7.1570	7.4549	7.5916	7.7985	7.8216	7.9955	7.6189
23	7.7060	7.5642	7.3225	7.2057	7.2569	7.1370	7.4619	7.6397	7.7665	7.8025	7.9860	7.7032
24	7.7254	7.6237	7.3762	7.2149	7.3026	7.2016	7.4688	7.6853	7.7642	7.7987	8.0152	7.6776
25	7.7448	7.6832	7.2570	7.2241	7.2338	7.3472	7.4757	7.5999	7.7620	7.7973	8.0701	7.6903
26	7.6073	7.5134	7.2013	7.1572	7.2973	7.3082	7.4827	7.6289	7.7597	7.7959	7.9870	7.6737
27	7.5714	7.4332	7.1833	7.1882	7.2204	7.2987	7.4570	7.5814	7.7288	7.7937	7.9805	7.6342
28	7.5592	7.4293	7.1437	7.0223	7.1008	7.2522	7.3880	7.4075	7.5983	7.7271	7.9298	7.6602
29	7.3812	7.2869	7.0677	6.9585	7.0453	7.2287	7.3355	7.4642	7.6103	7.7174	7.9008	7.6616
30	7.4716	7.3913	7.1122	7.0800	7.1588	7.2856	-	7.4622	7.6053	7.7078	7.8717	7.6631
2018-19												
1	7.1106	7.0570	7.2012	7.2655	7.4005	7.6722	7.4733	7.1888	6.7631	6.7788	6.5456	6.3670
2	7.4387	7.4687	7.6360	7.5699	7.7289	7.9050	7.6455	7.2999	6.9663	6.9083	6.7250	6.5339
3	7.6059	7.8441	7.7860	7.7014	7.8913	8.0066	7.6610	7.3835	7.1294	7.0439	6.8675	6.6634
4	7.7892	7.8770	7.9517	7.7963	7.9701	8.0246	7.7445	7.4688	7.1765	7.1750	7.0340	6.7093
5	7.7409	8.0141	8.0124	8.0071	8.0272	8.1519	7.8443	7.4882	7.2406	7.2563	7.1937	6.9650
6	7.9217	8.0499	8.0630	7.9652	8.0576	8.1576	7.8582	7.5564	7.3223	7.3533	7.3358	7.1793
7	7.8992	8.0466	8.1861	8.0326	8.0830	8.1383	7.8879	7.5786	7.3800	7.4467	7.4718	7.3364
8	7.9161	8.0911	8.1157	8.0802	8.1101	8.1513	7.9146	7.6457	7.4374	7.4784	7.5616	7.4746
9	7.8795	7.8795	7.9985	7.8466	7.9980	8.0652	7.8805	7.6152	7.3574	7.4954	7.6110	7.4346
10	7.8013	7.9322	7.9955	7.7412	8.0122	8.0126	7.8403	7.6881	7.4371	7.2860	7.4549	7.3701
11	7.9985	8.1237	8.1870	7.8854	8.1159	8.0265	7.8257	7.7349	7.5210	7.5037	7.6215	7.5622
12	8.0502	8.0524	8.1257	7.9441	8.1580	8.0565	7.8410	7.7269	7.5399	7.6635	7.7234	7.5850
13	8.0136	8.0012	7.9549	7.9855	8.1240	8.1039	7.9198	7.7186	7.5304	7.6359	7.8006	7.5996
14	7.9516	8.0348	8.1731	7.9875	8.1896	8.1892	8.0809	7.7611	7.5436	7.6576	7.8254	7.6114
15	7.9498	8.0400	8.1386	8.0248	8.2601	8.2698	8.1187	7.7881	7.5632	7.6682	7.8233	7.6245
16	7.9480	8.0452	8.1349	8.0870	8.2725	8.2994	8.1787	7.7820	7.5777	7.6761	7.8310	7.6343
17	7.9462	8.0890	8.1101	8.0864	8.2639	8.3169	8.1922	7.7860	7.5809	7.6561	7.8543	7.6378
18	7.9444	8.1024	8.1475	8.1482	8.2638	8.3243	8.1981	7.8109	7.5858	7.6531	7.8486	7.6364
19	7.9426	8.1058	8.1508	8.1491	8.2640	8.3213	8.2041	7.8207	7.5879	7.6647	7.8429	7.6349
20	7.9408	8.1092	8.1542	8.1499	8.2641	8.3183	8.2100	7.8304	7.5900	7.6764	7.8372	7.6335
21	7.9390	8.1126	8.1575	8.1507	8.2642	8.3154	8.2159	7.8402	7.5921	7.6880	7.8314	7.6321
22	7.9372	8.1160	8.1609	8.1515	8.2644	8.3124	8.2218	7.8499	7.5941	7.6985	7.8229	7.6306
23	7.9354	8.1193	8.1642	8.1523	8.2645	8.3095	8.2277	7.8597	7.5962	7.7064	7.8129	7.6292
24	7.9336	8.1227	8.1675	8.1194	8.2693	8.3065	8.2198	7.8517	7.5986	7.7029	7.8029	7.6277
25	7.9318	8.1261	8.0851	8.1783	8.2760	8.3035	8.2102	7.8469	7.6010	7.6994	7.7929	7.6263
26	7.9300	8.1295	8.0604	8.1075	8.2557	8.3006	8.2005	7.8425	7.6035	7.6963	7.7862	7.6256
27	7.9282	8.1329	8.1384	8.0865	8.2434	8.2780	8.1949	7.8457	7.6090	7.6921	7.7839	7.6101
28	7.9264	8.1362	8.0062	8.0984	8.2382	8.2502	8.1896	7.8567	7.6138	7.6859	7.7789	7.5996
29	7.9246	8.1396	8.0583	8.0654	8.2373	8.2564	8.1844	7.8556	7.6066	7.6796	7.7740	7.6005
30	7.9228	8.1430	8.0586	8.0457	8.2369	8.2627	8.1792	7.8545	7.5993	7.6734	7.7690	7.6013

(Continued)

**TABLE 179 : 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
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	-	-	-	-	-	-	-	-
2	4.3238	4.1219	4.1069	4.1921	-	-	-	-	-	-	-	-
3	4.7498	4.6789	4.5130	4.6138	-	-	-	-	-	-	-	-
4	5.2978	5.1202	4.8924	4.8903	-	-	-	-	-	-	-	-
5	5.7410	5.4678	5.3284	5.1293	-	-	-	-	-	-	-	-
6	5.8092	5.7173	5.5893	5.6203	-	-	-	-	-	-	-	-
7	6.1309	5.9689	5.8937	5.8029	-	-	-	-	-	-	-	-
8	6.2493	6.1538	6.0789	6.1921	-	-	-	-	-	-	-	-
9	5.9973	6.1200	6.0563	6.1028	-	-	-	-	-	-	-	-
10	6.5494	5.7724	5.9810	5.6933	-	-	-	-	-	-	-	-
11	6.5294	6.0346	6.2012	6.1980	-	-	-	-	-	-	-	-
12	6.5974	6.4043	6.5470	6.4227	-	-	-	-	-	-	-	-
13	6.5310	6.3107	6.3492	6.3192	-	-	-	-	-	-	-	-
14	6.5694	6.2032	6.3163	6.2547	-	-	-	-	-	-	-	-
15	6.6124	6.3564	6.5129	6.4193	-	-	-	-	-	-	-	-
16	6.6398	6.5098	6.5821	6.5505	-	-	-	-	-	-	-	-
17	6.6652	6.5346	6.5233	6.4920	-	-	-	-	-	-	-	-
18	6.6974	6.5125	6.5003	6.4934	-	-	-	-	-	-	-	-
19	6.7046	6.4765	6.5137	6.4324	-	-	-	-	-	-	-	-
20	6.7147	6.4654	6.5678	6.2213	-	-	-	-	-	-	-	-
21	6.7216	6.4456	6.6200	6.4081	-	-	-	-	-	-	-	-
22	6.7035	6.4923	6.6445	6.2935	-	-	-	-	-	-	-	-
23	6.7087	6.5178	6.7005	6.2320	-	-	-	-	-	-	-	-
24	6.6964	6.5564	6.6784	6.4398	-	-	-	-	-	-	-	-
25	6.6753	6.5873	6.6258	6.4526	-	-	-	-	-	-	-	-
26	6.6468	6.6176	6.5923	6.2812	-	-	-	-	-	-	-	-
27	6.6479	6.6063	6.5895	6.3121	-	-	-	-	-	-	-	-
28	6.6064	6.6399	6.5657	6.4287	-	-	-	-	-	-	-	-
29	6.6049	6.6330	6.5534	6.4299	-	-	-	-	-	-	-	-
30	6.5673	6.6050	6.5445	6.3902	-	-	-	-	-	-	-	-

Source : Reserve Bank of India.