

**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)	2002	2003										
	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	5.6200	5.7205	5.8786	5.6192	4.9818	5.1133	5.2334	4.8239	4.7669	4.6904	4.6751	4.4829
2	5.6220	5.8308	5.9814	5.7348	5.1100	5.2457	5.1436	4.9737	4.7734	4.7850	4.7051	4.6022
3	5.6585	5.8751	6.0965	5.9434	5.3307	5.2937	5.2050	5.0936	4.8343	4.7954	4.7347	4.7284
4	5.6949	5.9809	5.9422	5.9290	5.4211	5.3348	5.2879	5.1604	4.8926	4.7823	4.7667	4.8016
5	5.7350	6.0868	5.9722	5.9129	5.5364	5.3575	5.3709	5.2754	4.9498	4.8149	4.8115	4.8638
6	5.8130	6.2307	6.2173	6.1641	5.7430	5.4537	5.5333	5.3478	5.0268	5.0741	5.0114	4.9486
7	5.8772	6.2958	6.1497	6.1868	5.8950	5.5930	5.7942	5.4608	5.1176	5.1681	5.0838	5.0371
8	5.9699	6.3312	6.2807	6.2470	5.9623	5.7130	5.7816	5.5780	5.2163	5.1674	5.0952	5.1090
9	6.0806	6.3341	6.2835	6.1924	5.9884	5.7682	5.7254	5.6104	5.2306	5.2129	5.0991	5.1197
10	6.0818	6.3390	6.2321	6.1936	5.9053	5.8479	5.7329	5.6206	5.2620	5.2589	5.1052	5.1433
11	6.1888	6.3879	6.3388	6.2713	5.9838	5.8711	5.7780	5.8487	5.4864	5.3404	5.1974	5.2400
12	6.3086	6.4341	6.4622	6.3622	6.0793	5.9148	5.8505	5.8280	5.3924	5.4111	5.2682	5.4496
13	6.1890	6.4697	6.5401	6.4444	6.1483	5.9562	5.9195	5.8309	5.5153	5.5038	5.3675	5.6138
14	6.2549	6.4812	6.5580	6.5133	6.1879	5.9884	5.9718	5.8968	5.5772	5.5987	5.4889	5.6451
15	6.3037	6.5284	6.6529	6.5970	6.2320	6.0129	6.0209	5.9101	5.6308	5.6649	5.5587	5.7375
16	6.3574	6.5723	6.6870	6.6987	6.2861	6.0454	6.0732	5.9283	5.6942	5.7182	5.6432	5.8689
17	6.4428	6.5810	6.6726	6.8167	6.3401	6.0779	6.1255	6.0201	5.8191	5.8786	5.7288	5.9401
18	6.4544	6.5512	6.6191	6.7796	6.3942	6.1104	6.1691	6.1024	5.9058	5.9742	5.7996	5.9975
19	6.4302	6.6441	6.7031	6.6852	6.3446	6.1390	6.1017	6.0474	5.8393	5.9244	5.8268	5.9899
20	6.4519	6.7012	6.7689	6.6996	6.3462	6.0917	6.0090	6.0172	5.8110	5.9250	5.8199	5.9268
21	6.4836	6.7198	6.8172	6.7179	6.3503	6.1045	—	6.0278	5.8322	5.9395	5.8387	—
22	6.5153	6.7383	6.8654	6.7361	6.3544	6.1172	—	6.0384	5.8535	5.9540	5.8576	—
23	6.5470	6.7569	6.9137	6.7544	6.3585	6.1300	—	6.0490	5.8747	5.9684	5.8764	—
24	6.5699	6.7729	6.9349	6.7695	6.3626	6.1428	—	6.0596	5.8959	5.9829	5.8953	—
25	6.5727	6.7849	6.9247	6.7822	6.3667	6.1555	—	6.0732	5.9176	5.9994	5.9100	—
26	6.5755	6.7970	6.9145	6.7949	6.3709	6.1683	—	6.1032	5.9397	6.0177	5.9189	—
27	6.5783	6.8090	6.9043	6.8076	6.3750	6.1811	—	6.1331	5.9618	6.0360	5.9277	—
28	6.5811	6.8210	6.8941	6.8202	6.3791	6.1938	—	6.1631	5.9839	6.0544	5.9366	—
29	6.5839	6.8331	6.8839	6.8329	6.3832	6.2066	—	6.1931	6.0060	6.0727	5.9455	—
30	6.5867	6.8451	6.8737	6.8456	6.3873	6.2193	—	6.2230	6.0281	6.0910	—	—

See 'Notes on Tables'.