

**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)	2003											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	5.7205	5.8786	5.6192	4.9818	5.1133	5.2334	4.8239	4.7669	4.6904	4.6751	4.4829	4.5529
2	5.8308	5.9814	5.7348	5.1100	5.2457	5.1436	4.9737	4.7734	4.7850	4.7051	4.6022	4.6181
3	5.8751	6.0965	5.9434	5.3307	5.2937	5.2050	5.0936	4.8343	4.7954	4.7347	4.7284	4.6833
4	5.9809	5.9422	5.9290	5.4211	5.3348	5.2879	5.1604	4.8926	4.7823	4.7667	4.8016	4.7682
5	6.0868	5.9722	5.9129	5.5364	5.3575	5.3709	5.2754	4.9498	4.8149	4.8115	4.8638	4.8242
6	6.2307	6.2173	6.1641	5.7430	5.4537	5.5333	5.3478	5.0268	5.0741	5.0114	4.9486	5.1180
7	6.2958	6.1497	6.1868	5.8950	5.5930	5.7942	5.4608	5.1176	5.1681	5.0838	5.0371	5.1454
8	6.3312	6.2807	6.2470	5.9623	5.7130	5.7816	5.5780	5.2163	5.1674	5.0952	5.1090	5.1133
9	6.3341	6.2835	6.1924	5.9884	5.7682	5.7254	5.6104	5.2306	5.2129	5.0991	5.1197	5.1120
10	6.3390	6.2321	6.1936	5.9053	5.8479	5.7329	5.6206	5.2620	5.2589	5.1052	5.1433	5.1368
11	6.3879	6.3388	6.2713	5.9838	5.8711	5.7780	5.8487	5.4864	5.3404	5.1974	5.2400	5.2039
12	6.4341	6.4622	6.3622	6.0793	5.9148	5.8505	5.8280	5.3924	5.4111	5.2682	5.4496	5.4363
13	6.4697	6.5401	6.4444	6.1483	5.9562	5.9195	5.8309	5.5153	5.5038	5.3675	5.6138	5.5022
14	6.4812	6.5580	6.5133	6.1879	5.9884	5.9718	5.8968	5.5772	5.5987	5.4889	5.6451	5.5749
15	6.5284	6.6529	6.5970	6.2320	6.0129	6.0209	5.9101	5.6308	5.6649	5.5587	5.7375	5.6195
16	6.5723	6.6870	6.6987	6.2861	6.0454	6.0732	5.9283	5.6942	5.7182	5.6432	5.8689	5.6926
17	6.5810	6.6726	6.8167	6.3401	6.0779	6.1255	6.0201	5.8191	5.8786	5.7288	5.9401	5.7887
18	6.5512	6.6191	6.7796	6.3942	6.1104	6.1691	6.1024	5.9058	5.9742	5.7996	5.9975	5.8849
19	6.6441	6.7031	6.6852	6.3446	6.1390	6.1017	6.0474	5.8393	5.9244	5.8268	5.9899	5.9304
20	6.7012	6.7689	6.6996	6.3462	6.0917	6.0090	6.0172	5.8110	5.9250	5.8199	5.9268	5.9432
21	6.7198	6.8172	6.7179	6.3503	6.1045	—	6.0278	5.8322	5.9395	5.8387	—	5.9549
22	6.7383	6.8654	6.7361	6.3544	6.1172	—	6.0384	5.8535	5.9540	5.8576	—	5.9666
23	6.7569	6.9137	6.7544	6.3585	6.1300	—	6.0490	5.8747	5.9684	5.8764	—	5.9784
24	6.7729	6.9349	6.7695	6.3626	6.1428	—	6.0596	5.8959	5.9829	5.8953	—	5.9901
25	6.7849	6.9247	6.7822	6.3667	6.1555	—	6.0732	5.9176	5.9994	5.9100	—	6.0018
26	6.7970	6.9145	6.7949	6.3709	6.1683	—	6.1032	5.9397	6.0177	5.9189	—	—
27	6.8090	6.9043	6.8076	6.3750	6.1811	—	6.1331	5.9618	6.0360	5.9277	—	—
28	6.8210	6.8941	6.8202	6.3791	6.1938	—	6.1631	5.9839	6.0544	5.9366	—	—
29	6.8331	6.8839	6.8329	6.3832	6.2066	—	6.1931	6.0060	6.0727	5.9455	—	—
30	6.8451	6.8737	6.8456	6.3873	6.2193	—	6.2230	6.0281	6.0910	—	—	—

See 'Notes on Tables'.