

**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											2004
	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	5.8786	5.6192	4.9818	5.1133	5.2334	4.8239	4.7669	4.6904	4.6751	4.4829	4.5529	4.4894
2	5.9814	5.7348	5.1100	5.2457	5.1436	4.9737	4.7734	4.7850	4.7051	4.6022	4.6181	4.5725
3	6.0965	5.9434	5.3307	5.2937	5.2050	5.0936	4.8343	4.7954	4.7347	4.7284	4.6833	4.7597
4	5.9422	5.9290	5.4211	5.3348	5.2879	5.1604	4.8926	4.7823	4.7667	4.8016	4.7682	4.9292
5	5.9722	5.9129	5.5364	5.3575	5.3709	5.2754	4.9498	4.8149	4.8115	4.8638	4.8242	4.9625
6	6.2173	6.1641	5.7430	5.4537	5.5333	5.3478	5.0268	5.0741	5.0114	4.9486	5.1180	5.0333
7	6.1497	6.1868	5.8950	5.5930	5.7942	5.4608	5.1176	5.1681	5.0838	5.0371	5.1454	5.1173
8	6.2807	6.2470	5.9623	5.7130	5.7816	5.5780	5.2163	5.1674	5.0952	5.1090	5.1133	5.1682
9	6.2835	6.1924	5.9884	5.7682	5.7254	5.6104	5.2306	5.2129	5.0991	5.1197	5.1120	5.1834
10	6.2321	6.1936	5.9053	5.8479	5.7329	5.6206	5.2620	5.2589	5.1052	5.1433	5.1368	5.1911
11	6.3388	6.2713	5.9838	5.8711	5.7780	5.8487	5.4864	5.3404	5.1974	5.2400	5.2039	5.2807
12	6.4622	6.3622	6.0793	5.9148	5.8505	5.8280	5.3924	5.4111	5.2682	5.4496	5.4363	5.4028
13	6.5401	6.4444	6.1483	5.9562	5.9195	5.8309	5.5153	5.5038	5.3675	5.6138	5.5022	5.5414
14	6.5580	6.5133	6.1879	5.9884	5.9718	5.8968	5.5772	5.5987	5.4889	5.6451	5.5749	5.6016
15	6.6529	6.5970	6.2320	6.0129	6.0209	5.9101	5.6308	5.6649	5.5587	5.7375	5.6195	5.7355
16	6.6870	6.6987	6.2861	6.0454	6.0732	5.9283	5.6942	5.7182	5.6432	5.8689	5.6926	6.0124
17	6.6726	6.8167	6.3401	6.0779	6.1255	6.0201	5.8191	5.8786	5.7288	5.9401	5.7887	6.0986
18	6.6191	6.7796	6.3942	6.1104	6.1691	6.1024	5.9058	5.9742	5.7996	5.9975	5.8849	6.0551
19	6.7031	6.6852	6.3446	6.1390	6.1017	6.0474	5.8393	5.9244	5.8268	5.9899	5.9304	6.0351
20	6.7689	6.6996	6.3462	6.0917	6.0090	6.0172	5.8110	5.9250	5.8199	5.9268	5.9432	6.0602
21	6.8172	6.7179	6.3503	6.1045	—	6.0278	5.8322	5.9395	5.8387	—	5.9549	6.0913
22	6.8654	6.7361	6.3544	6.1172	—	6.0384	5.8535	5.9540	5.8576	—	5.9666	6.1224
23	6.9137	6.7544	6.3585	6.1300	—	6.0490	5.8747	5.9684	5.8764	—	5.9784	6.1260
24	6.9349	6.7695	6.3626	6.1428	—	6.0596	5.8959	5.9829	5.8953	—	5.9901	6.0858
25	6.9247	6.7822	6.3667	6.1555	—	6.0732	5.9176	5.9994	5.9100	—	6.0018	6.1164
26	6.9145	6.7949	6.3709	6.1683	—	6.1032	5.9397	6.0177	5.9189	—	—	—
27	6.9043	6.8076	6.3750	6.1811	—	6.1331	5.9618	6.0360	5.9277	—	—	—
28	6.8941	6.8202	6.3791	6.1938	—	6.1631	5.9839	6.0544	5.9366	—	—	—
29	6.8839	6.8329	6.3832	6.2066	—	6.1931	6.0060	6.0727	5.9455	—	—	—
30	6.8737	6.8456	6.3873	6.2193	—	6.2230	6.0281	6.0910	—	—	—	—

See 'Notes on Tables'.