

**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								
	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.6751	4.4829	4.5529	4.4894	4.2466	4.4462	4.4282	4.6452	4.6048	4.8817	5.1662	5.4571
2	4.7051	4.6022	4.6181	4.5725	4.6660	4.5688	4.5076	4.7794	4.8921	4.9979	5.5347	5.6974
3	4.7347	4.7284	4.6833	4.7597	4.8485	4.6208	4.5869	4.9453	5.1794	5.2792	5.8314	5.8986
4	4.7667	4.8016	4.7682	4.9292	4.9686	4.6816	4.6663	4.9566	5.4222	5.5744	5.9129	6.0164
5	4.8115	4.8638	4.8242	4.9625	5.0167	4.8947	4.8696	4.9758	5.4525	5.9691	6.0254	6.0552
6	5.0114	4.9486	5.1180	5.0333	5.1157	5.0214	5.0791	5.0486	5.6365	6.2368	6.1842	6.1023
7	5.0838	5.0371	5.1454	5.1173	5.2041	5.0928	5.0914	5.2797	5.7365	6.1583	6.3031	6.2469
8	5.0952	5.1090	5.1133	5.1682	5.2423	5.0997	5.0799	5.2605	5.8888	6.2371	6.2248	6.3821
9	5.0991	5.1197	5.1120	5.1834	5.2566	5.1374	5.1067	5.2891	5.8644	6.3623	6.1604	6.3706
10	5.1052	5.1433	5.1368	5.1911	5.2703	5.1542	5.1461	5.3016	5.8677	6.1935	6.1545	6.2446
11	5.1974	5.2400	5.2039	5.2807	5.3655	5.2201	5.3638	5.4478	5.9796	6.2714	6.2459	6.5202
12	5.2682	5.4496	5.4363	5.4028	5.4989	5.3169	5.3085	5.5801	6.0788	6.4176	6.5286	6.5481
13	5.3675	5.6138	5.5022	5.5414	5.6459	5.4149	5.4088	5.6749	6.2433	6.5835	6.6599	6.4759
14	5.4889	5.6451	5.5749	5.6016	5.7319	5.4873	5.4771	5.7614	6.2826	6.6224	6.7009	6.5668
15	5.5587	5.7375	5.6195	5.7355	5.8179	5.6013	5.5341	5.8635	6.2982	6.6497	6.7418	6.7054
16	5.6432	5.8689	5.6926	6.0124	5.9218	5.7437	5.6280	6.0013	6.3541	6.6770	6.7828	6.8439
17	5.7288	5.9401	5.7887	6.0986	5.9646	5.8812	5.6715	6.1397	6.3835	6.7109	6.8238	6.9625
18	5.7996	5.9975	5.8849	6.0551	6.0074	5.8497	5.7149	6.1174	6.4128	6.7584	6.8643	7.0408
19	5.8268	5.9899	5.9304	6.0351	6.0102	5.8387	5.7478	5.9536	6.4435	6.7320	6.8624	—
20	5.8199	5.9268	5.9432	6.0602	6.0189	5.8909	5.7694	5.9456	6.5005	—	6.8951	—
21	5.8387	—	5.9549	6.0913	6.0299	5.9569	5.7895	5.9425	6.5576	—	6.9279	—
22	5.8576	—	5.9666	6.1224	6.0408	6.0228	5.8097	5.9395	6.6146	—	6.9606	—
23	5.8764	—	5.9784	6.1260	6.0518	6.0147	5.8298	5.9364	6.6060	—	6.9933	—
24	5.8953	—	5.9901	6.0858	6.0627	5.9512	5.8500	5.9333	6.5810	—	7.0261	—
25	5.9100	—	6.0018	6.1164	6.1233	5.9768	—	—	—	—	7.0588	—
26	5.9189	—	—	—	—	5.9753	—	—	—	—	7.0916	—
27	5.9277	—	—	—	—	5.9738	—	—	—	—	7.1243	—
28	5.9366	—	—	—	—	5.9723	—	—	—	—	7.1570	—
29	5.9455	—	—	—	—	5.9708	—	—	—	—	7.1898	—
30	—	—	—	—	—	—	—	—	—	—	7.2225	—

See 'Notes on Tables'.