

**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)	2001					2002						
	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	7.3521	6.6351	6.6096	5.7633	6.3246	6.8175	6.2956	6.2149	5.9593	5.8572	5.7670	5.5128
2	7.4711	6.7232	6.5847	6.2423	6.3306	6.9915	6.5471	6.3449	6.0937	5.9803	5.8310	5.5888
3	7.5493	6.7862	6.6453	6.4009	6.4957	7.0328	6.6358	6.3680	6.1983	6.1035	5.9174	5.6849
4	7.5909	6.8769	6.8535	6.4860	6.5736	7.1345	6.8168	6.5182	6.2614	6.2266	6.0654	5.8286
5	7.6485	6.9389	7.0034	6.6247	6.7330	7.2588	7.0366	6.6733	6.4472	6.3709	6.2123	5.9744
6	7.7638	7.0731	7.0460	6.7647	6.8923	7.3831	7.3288	6.8284	6.6154	6.5656	6.4014	6.1150
7	7.9131	7.3184	7.1323	7.1103	7.0887	7.4907	7.2178	6.9775	6.7752	6.7810	6.5923	6.1586
8	8.0566	7.4513	7.2638	7.1640	7.3039	7.5598	7.3344	7.1355	6.9401	6.9525	6.7489	6.2701
9	8.1771	7.5503	7.3953	7.2465	7.3663	7.6458	7.6228	7.3200	7.1165	7.1423	6.9241	6.4672
10	8.2666	7.6474	7.4725	7.3437	7.3952	7.6529	7.5701	7.3733	7.1560	7.1976	6.9791	6.4573
11	8.3805	7.6847	7.4556	7.3950	7.4478	7.8250	7.6259	7.4316	7.2499	7.2645	7.0335	6.5705
12	8.5622	7.9188	7.5238	7.4307	7.6279	7.9195	7.8526	7.6007	7.3662	7.4753	7.0894	6.6403
13	8.5914	8.0972	7.6017	7.4667	7.7059	8.0139	7.9772	7.6046	7.4352	7.3963	7.1518	6.7054
14	8.5951	7.8355	7.4868	7.5998	7.7817	8.0326	7.8970	7.6173	7.4123	7.4134	7.2324	6.7424
15	8.8207	7.8273	7.3232	7.6597	7.4747	7.8488	7.7558	7.6746	7.5151	7.4627	7.2990	6.8702
16	8.9414	8.0537	7.4563	7.7092	7.8138	8.0361	7.8611	7.7261	7.6018	7.6586	7.3605	6.9453
17	9.0604	8.1075	7.5894	7.7586	7.9697	8.1546	7.9663	7.7776	7.6245	7.6877	7.3911	6.9731
18	9.1631	8.1786	7.7225	7.8081	7.9189	8.2732	8.0715	7.8291	7.7515	7.7168	7.4217	7.0253
19	9.0817	8.1859	7.8887	7.8576	7.8680	8.3917	8.1710	7.8758	7.6871	7.7458	7.4383	7.0270
20	9.0161	8.1873	7.9643	7.8807	—	8.4249	8.2017	7.8990	7.6857	7.7744	7.4533	7.0278
21	9.0244	8.2066	7.9529	7.8986	—	8.4581	8.2204	7.9222	7.7238	7.8029	7.4891	7.0710
22	9.0328	8.2259	7.9415	7.9165	—	8.4912	8.2390	7.9454	7.7618	7.8315	7.5249	7.1141
23	9.0411	8.2451	7.9301	7.9344	—	8.5244	8.2577	7.9686	7.7999	7.8601	7.5607	7.1573
24	9.0494	8.2644	7.9187	7.9523	—	8.5576	8.2764	7.9918	7.8379	7.8878	7.5928	7.1910
25	9.0578	8.2837	7.9073	7.9702	—	—	—	—	7.8515	7.8970	7.6025	7.1903
26	—	—	—	—	—	—	—	—	7.8643	7.9062	7.6122	7.1896
27	—	—	—	—	—	—	—	—	7.8771	7.9154	7.6219	7.1889

28	—	—	—	—	—	—	—	—	7.8899	7.9246	7.6315	7.1883
29	—	—	—	—	—	—	—	—	7.9027	7.9338	7.6412	7.1876
30	—	—	—	—	—	—	—	—	7.9155	7.9430	7.6509	7.1869

See 'Notes on Tables'.