

**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											
	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	6.6351	6.6096	5.7633	6.3246	6.8175	6.2956	6.2149	5.9593	5.8572	5.7670	5.5128	5.6200
2	6.7232	6.5847	6.2423	6.3306	6.9915	6.5471	6.3449	6.0937	5.9803	5.8310	5.5888	5.6220
3	6.7862	6.6453	6.4009	6.4957	7.0328	6.6358	6.3680	6.1983	6.1035	5.9174	5.6849	5.6585
4	6.8769	6.8535	6.4860	6.5736	7.1345	6.8168	6.5182	6.2614	6.2266	6.0654	5.8286	5.6949
5	6.9389	7.0034	6.6247	6.7330	7.2588	7.0366	6.6733	6.4472	6.3709	6.2123	5.9744	5.7350
6	7.0731	7.0460	6.7647	6.8923	7.3831	7.3288	6.8284	6.6154	6.5656	6.4014	6.1150	5.8130
7	7.3184	7.1323	7.1103	7.0887	7.4907	7.2178	6.9775	6.7752	6.7810	6.5923	6.1586	5.8772
8	7.4513	7.2638	7.1640	7.3039	7.5598	7.3344	7.1355	6.9401	6.9525	6.7489	6.2701	5.9699
9	7.5503	7.3953	7.2465	7.3663	7.6458	7.6228	7.3200	7.1165	7.1423	6.9241	6.4672	6.0806
10	7.6474	7.4725	7.3437	7.3952	7.6529	7.5701	7.3733	7.1560	7.1976	6.9791	6.4573	6.0818
11	7.6847	7.4556	7.3950	7.4478	7.8250	7.6259	7.4316	7.2499	7.2645	7.0335	6.5705	6.1888
12	7.9188	7.5238	7.4307	7.6279	7.9195	7.8526	7.6007	7.3662	7.4753	7.0894	6.6403	6.3086
13	8.0972	7.6017	7.4667	7.7059	8.0139	7.9772	7.6046	7.4352	7.3963	7.1518	6.7054	6.1890
14	7.8355	7.4868	7.5998	7.7817	8.0326	7.8970	7.6173	7.4123	7.4134	7.2324	6.7424	6.2549
15	7.8273	7.3232	7.6597	7.4747	7.8488	7.7558	7.6746	7.5151	7.4627	7.2990	6.8702	6.3037
16	8.0537	7.4563	7.7092	7.8138	8.0361	7.8611	7.7261	7.6018	7.6586	7.3605	6.9453	6.3574
17	8.1075	7.5894	7.7586	7.9697	8.1546	7.9663	7.7776	7.6245	7.6877	7.3911	6.9731	6.4428
18	8.1786	7.7225	7.8081	7.9189	8.2732	8.0715	7.8291	7.7515	7.7168	7.4217	7.0253	6.4544
19	8.1859	7.8887	7.8576	7.8680	8.3917	8.1710	7.8758	7.6871	7.7458	7.4383	7.0270	6.4302
20	8.1873	7.9643	7.8807	—	8.4249	8.2017	7.8990	7.6857	7.7744	7.4533	7.0278	6.4519
21	8.2066	7.9529	7.8986	—	8.4581	8.2204	7.9222	7.7238	7.8029	7.4891	7.0710	6.4836
22	8.2259	7.9415	7.9165	—	8.4912	8.2390	7.9454	7.7618	7.8315	7.5249	7.1141	6.5153
23	8.2451	7.9301	7.9344	—	8.5244	8.2577	7.9686	7.7999	7.8601	7.5607	7.1573	6.5470
24	8.2644	7.9187	7.9523	—	8.5576	8.2764	7.9918	7.8379	7.8878	7.5928	7.1910	6.5699

25	8.2837	7.9073	7.9702	—	—	—	—	7.8515	7.8970	7.6025	7.1903	6.5727
26	—	—	—	—	—	—	—	7.8643	7.9062	7.6122	7.1896	6.5755
27	—	—	—	—	—	—	—	7.8771	7.9154	7.6219	7.1889	6.5783
28	—	—	—	—	—	—	—	7.8899	7.9246	7.6315	7.1883	6.5811
29	—	—	—	—	—	—	—	7.9027	7.9338	7.6412	7.1876	6.5839
30	—	—	—	—	—	—	—	7.9155	7.9430	7.6509	7.1869	6.5867

See 'Notes on Tables'.