

**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										2003		
	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	
1	2	3	4	5	6	7	8	9	10	11	12	13	
1	6.3246	6.8175	6.2956	6.2149	5.9593	5.8572	5.7670	5.5128	5.6200	5.7205	5.8786	5.6192	
2	6.3306	6.9915	6.5471	6.3449	6.0937	5.9803	5.8310	5.5888	5.6220	5.8308	5.9814	5.7348	
3	6.4957	7.0328	6.6358	6.3680	6.1983	6.1035	5.9174	5.6849	5.6585	5.8751	6.0965	5.9434	
4	6.5736	7.1345	6.8168	6.5182	6.2614	6.2266	6.0654	5.8286	5.6949	5.9809	5.9422	5.9290	
5	6.7330	7.2588	7.0366	6.6733	6.4472	6.3709	6.2123	5.9744	5.7350	6.0868	5.9722	5.9129	
6	6.8923	7.3831	7.3288	6.8284	6.6154	6.5656	6.4014	6.1150	5.8130	6.2307	6.2173	6.1641	
7	7.0887	7.4907	7.2178	6.9775	6.7752	6.7810	6.5923	6.1586	5.8772	6.2958	6.1497	6.1868	
8	7.3039	7.5598	7.3344	7.1355	6.9401	6.9525	6.7489	6.2701	5.9699	6.3312	6.2807	6.2470	
9	7.3663	7.6458	7.6228	7.3200	7.1165	7.1423	6.9241	6.4672	6.0806	6.3341	6.2835	6.1924	
10	7.3952	7.6529	7.5701	7.3733	7.1560	7.1976	6.9791	6.4573	6.0818	6.3390	6.2321	6.1936	
11	7.4478	7.8250	7.6259	7.4316	7.2499	7.2645	7.0335	6.5705	6.1888	6.3879	6.3388	6.2713	
12	7.6279	7.9195	7.8526	7.6007	7.3662	7.4753	7.0894	6.6403	6.3086	6.4341	6.4622	6.3622	
13	7.7059	8.0139	7.9772	7.6046	7.4352	7.3963	7.1518	6.7054	6.1890	6.4697	6.5401	6.4444	
14	7.7817	8.0326	7.8970	7.6173	7.4123	7.4134	7.2324	6.7424	6.2549	6.4812	6.5580	6.5133	
15	7.4747	7.8488	7.7558	7.6746	7.5151	7.4627	7.2990	6.8702	6.3037	6.5284	6.6529	6.5970	
16	7.8138	8.0361	7.8611	7.7261	7.6018	7.6586	7.3605	6.9453	6.3574	6.5723	6.6870	6.6987	
17	7.9697	8.1546	7.9663	7.7776	7.6245	7.6877	7.3911	6.9731	6.4428	6.5810	6.6726	6.8167	
18	7.9189	8.2732	8.0715	7.8291	7.7515	7.7168	7.4217	7.0253	6.4544	6.5512	6.6191	6.7796	
19	7.8680	8.3917	8.1710	7.8758	7.6871	7.7458	7.4383	7.0270	6.4302	6.6441	6.7031	6.6852	
20	—	8.4249	8.2017	7.8990	7.6857	7.7744	7.4533	7.0278	6.4519	6.7012	6.7689	6.6996	
21	—	8.4581	8.2204	7.9222	7.7238	7.8029	7.4891	7.0710	6.4836	6.7198	6.8172	6.7179	
22	—	8.4912	8.2390	7.9454	7.7618	7.8315	7.5249	7.1141	6.5153	6.7383	6.8654	6.7361	
23	—	8.5244	8.2577	7.9686	7.7999	7.8601	7.5607	7.1573	6.5470	6.7569	6.9137	6.7544	
24	—	8.5576	8.2764	7.9918	7.8379	7.8878	7.5928	7.1910	6.5699	6.7729	6.9349	6.7695	
25	—	—	—	—	7.8515	7.8970	7.6025	7.1903	6.5727	6.7849	6.9247	6.7822	
26	—	—	—	—	7.8643	7.9062	7.6122	7.1896	6.5755	6.7970	6.9145	6.7949	
27	—	—	—	—	7.8771	7.9154	7.6219	7.1889	6.5783	6.8090	6.9043	6.8076	
28	—	—	—	—	7.8899	7.9246	7.6315	7.1883	6.5811	6.8210	6.8941	6.8202	
29	—	—	—	—	7.9027	7.9338	7.6412	7.1876	6.5839	6.8331	6.8839	6.8329	
30	—	—	—	—	7.9155	7.9430	7.6509	7.1869	6.5867	6.8451	6.8737	6.8456	