

**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						
	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	5.9593	5.8572	5.7670	5.5128	5.6200	5.7205	5.8786	5.6192	4.9818	5.1133	5.2334	4.8239
2	6.0937	5.9803	5.8310	5.5888	5.6220	5.8308	5.9814	5.7348	5.1100	5.2457	5.1436	4.9737
3	6.1983	6.1035	5.9174	5.6849	5.6585	5.8751	6.0965	5.9434	5.3307	5.2937	5.2050	5.0936
4	6.2614	6.2266	6.0654	5.8286	5.6949	5.9809	5.9422	5.9290	5.4211	5.3348	5.2879	5.1604
5	6.4472	6.3709	6.2123	5.9744	5.7350	6.0868	5.9722	5.9129	5.5364	5.3575	5.3709	5.2754
6	6.6154	6.5656	6.4014	6.1150	5.8130	6.2307	6.2173	6.1641	5.7430	5.4537	5.5333	5.3478
7	6.7752	6.7810	6.5923	6.1586	5.8772	6.2958	6.1497	6.1868	5.8950	5.5930	5.7942	5.4608
8	6.9401	6.9525	6.7489	6.2701	5.9699	6.3312	6.2807	6.2470	5.9623	5.7130	5.7816	5.5780
9	7.1165	7.1423	6.9241	6.4672	6.0806	6.3341	6.2835	6.1924	5.9884	5.7682	5.7254	5.6104
10	7.1560	7.1976	6.9791	6.4573	6.0818	6.3390	6.2321	6.1936	5.9053	5.8479	5.7329	5.6206
11	7.2499	7.2645	7.0335	6.5705	6.1888	6.3879	6.3388	6.2713	5.9838	5.8711	5.7780	5.8487
12	7.3662	7.4753	7.0894	6.6403	6.3086	6.4341	6.4622	6.3622	6.0793	5.9148	5.8505	5.8280
13	7.4352	7.3963	7.1518	6.7054	6.1890	6.4697	6.5401	6.4444	6.1483	5.9562	5.9195	5.8309
14	7.4123	7.4134	7.2324	6.7424	6.2549	6.4812	6.5580	6.5133	6.1879	5.9884	5.9718	5.8968
15	7.5151	7.4627	7.2990	6.8702	6.3037	6.5284	6.6529	6.5970	6.2320	6.0129	6.0209	5.9101
16	7.6018	7.6586	7.3605	6.9453	6.3574	6.5723	6.6870	6.6987	6.2861	6.0454	6.0732	5.9283
17	7.6245	7.6877	7.3911	6.9731	6.4428	6.5810	6.6726	6.8167	6.3401	6.0779	6.1255	6.0201
18	7.7515	7.7168	7.4217	7.0253	6.4544	6.5512	6.6191	6.7796	6.3942	6.1104	6.1691	6.1024
19	7.6871	7.7458	7.4383	7.0270	6.4302	6.6441	6.7031	6.6852	6.3446	6.1390	6.1017	6.0474
20	7.6857	7.7744	7.4533	7.0278	6.4519	6.7012	6.7689	6.6996	6.3462	6.0917	6.0090	6.0172
21	7.7238	7.8029	7.4891	7.0710	6.4836	6.7198	6.8172	6.7179	6.3503	6.1045	—	6.0278
22	7.7618	7.8315	7.5249	7.1141	6.5153	6.7383	6.8654	6.7361	6.3544	6.1172	—	6.0384
23	7.7999	7.8601	7.5607	7.1573	6.5470	6.7569	6.9137	6.7544	6.3585	6.1300	—	6.0490
24	7.8379	7.8878	7.5928	7.1910	6.5699	6.7729	6.9349	6.7695	6.3626	6.1428	—	6.0596
25	7.8515	7.8970	7.6025	7.1903	6.5727	6.7849	6.9247	6.7822	6.3667	6.1555	—	6.0732
26	7.8643	7.9062	7.6122	7.1896	6.5755	6.7970	6.9145	6.7949	6.3709	6.1683	—	6.1032
27	7.8771	7.9154	7.6219	7.1889	6.5783	6.8090	6.9043	6.8076	6.3750	6.1811	—	6.1331
28	7.8899	7.9246	7.6315	7.1883	6.5811	6.8210	6.8941	6.8202	6.3791	6.1938	—	6.1631
29	7.9027	7.9338	7.6412	7.1876	6.5839	6.8331	6.8839	6.8329	6.3832	6.2066	—	6.1931
30	7.9155	7.9430	7.6509	7.1869	6.5867	6.8451	6.8737	6.8456	6.3873	6.2193	—	6.2230

See 'Notes on Tables'.