

**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						
	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	5.8572	5.7670	5.5128	5.6200	5.7205	5.8786	5.6192	4.9818	5.1133	5.2334	4.8239	4.7669
2	5.9803	5.8310	5.5888	5.6220	5.8308	5.9814	5.7348	5.1100	5.2457	5.1436	4.9737	4.7734
3	6.1035	5.9174	5.6849	5.6585	5.8751	6.0965	5.9434	5.3307	5.2937	5.2050	5.0936	4.8343
4	6.2266	6.0654	5.8286	5.6949	5.9809	5.9422	5.9290	5.4211	5.3348	5.2879	5.1604	4.8926
5	6.3709	6.2123	5.9744	5.7350	6.0868	5.9722	5.9129	5.5364	5.3575	5.3709	5.2754	4.9498
6	6.5656	6.4014	6.1150	5.8130	6.2307	6.2173	6.1641	5.7430	5.4537	5.5333	5.3478	5.0268
7	6.7810	6.5923	6.1586	5.8772	6.2958	6.1497	6.1868	5.8950	5.5930	5.7942	5.4608	5.1176
8	6.9525	6.7489	6.2701	5.9699	6.3312	6.2807	6.2470	5.9623	5.7130	5.7816	5.5780	5.2163
9	7.1423	6.9241	6.4672	6.0806	6.3341	6.2835	6.1924	5.9884	5.7682	5.7254	5.6104	5.2306
10	7.1976	6.9791	6.4573	6.0818	6.3390	6.2321	6.1936	5.9053	5.8479	5.7329	5.6206	5.2620
11	7.2645	7.0335	6.5705	6.1888	6.3879	6.3388	6.2713	5.9838	5.8711	5.7780	5.8487	5.4864
12	7.4753	7.0894	6.6403	6.3086	6.4341	6.4622	6.3622	6.0793	5.9148	5.8505	5.8280	5.3924
13	7.3963	7.1518	6.7054	6.1890	6.4697	6.5401	6.4444	6.1483	5.9562	5.9195	5.8309	5.5153
14	7.4134	7.2324	6.7424	6.2549	6.4812	6.5580	6.5133	6.1879	5.9884	5.9718	5.8968	5.5772
15	7.4627	7.2990	6.8702	6.3037	6.5284	6.6529	6.5970	6.2320	6.0129	6.0209	5.9101	5.6308
16	7.6586	7.3605	6.9453	6.3574	6.5723	6.6870	6.6987	6.2861	6.0454	6.0732	5.9283	5.6942
17	7.6877	7.3911	6.9731	6.4428	6.5810	6.6726	6.8167	6.3401	6.0779	6.1255	6.0201	5.8191
18	7.7168	7.4217	7.0253	6.4544	6.5512	6.6191	6.7796	6.3942	6.1104	6.1691	6.1024	5.9058
19	7.7458	7.4383	7.0270	6.4302	6.6441	6.7031	6.6852	6.3446	6.1390	6.1017	6.1017	5.8393
20	7.7744	7.4533	7.0278	6.4519	6.7012	6.7689	6.6996	6.3462	6.0917	6.0090	6.0172	5.8110
21	7.8029	7.4891	7.0710	6.4836	6.7198	6.8172	6.7179	6.3503	6.1045	—	6.0278	5.8322
22	7.8315	7.5249	7.1141	6.5153	6.7383	6.8654	6.7361	6.3544	6.1172	—	6.0384	5.8535
23	7.8601	7.5607	7.1573	6.5470	6.7569	6.9137	6.7544	6.3585	6.1300	—	6.0490	5.8747
24	7.8878	7.5928	7.1910	6.5699	6.7729	6.9349	6.7695	6.3626	6.1428	—	6.0596	5.8959
25	7.8970	7.6025	7.1903	6.5727	6.7849	6.9247	6.7822	6.3667	6.1555	—	6.0732	5.9176
26	7.9062	7.6122	7.1896	6.5755	6.7970	6.9145	6.7949	6.3709	6.1683	—	6.1032	5.9397
27	7.9154	7.6219	7.1889	6.5783	6.8090	6.9043	6.8076	6.3750	6.1811	—	6.1331	5.9618
28	7.9246	7.6315	7.1883	6.5811	6.8210	6.8941	6.8202	6.3791	6.1938	—	6.1631	5.9839
29	7.9338	7.6412	7.1876	6.5839	6.8331	6.8839	6.8329	6.3832	6.2066	—	6.1931	6.0060
30	7.9430	7.6509	7.1869	6.5867	6.8451	6.8737	6.8456	6.3873	6.2193	—	6.2230	6.0281

See 'Notes on Tables'.