

**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)	2004						2005					
	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.8817	5.1662	5.4571	5.7363	5.7806	5.7912	5.6824	5.7395	5.5157	5.6816	5.7742	5.7629
2	4.9979	5.5347	5.6974	5.9454	6.0993	5.9174	5.9762	5.8776	5.9637	6.0012	6.0579	6.0084
3	5.2792	5.8314	5.8986	6.1546	6.3954	6.0917	6.2861	6.0854	6.1115	6.3209	6.3367	6.2751
4	5.5744	5.9129	6.0164	6.3323	6.7068	6.3071	6.4237	6.2399	6.2828	6.5045	6.5601	6.5040
5	5.9691	6.0254	6.0552	6.4622	6.8329	6.3572	6.4351	6.3115	6.3654	6.6866	6.7760	6.6067
6	6.2368	6.1842	6.1023	6.6812	7.0020	6.4319	6.5979	6.4627	6.5181	6.8184	6.8423	6.6820
7	6.1583	6.3031	6.2469	6.8134	7.1576	6.5152	6.7139	6.5183	6.5343	6.9817	6.9366	6.7541
8	6.2371	6.2248	6.3821	6.8061	7.1811	6.6269	6.7189	6.5083	6.5887	7.1528	7.1793	6.8159
9	6.3623	6.1604	6.3706	6.8414	7.1970	6.6372	6.7140	6.4975	6.7148	7.1842	7.2226	6.8682
10	6.1935	6.1545	6.2446	6.8652	7.2053	6.5910	6.7091	6.4867	6.6853	7.1866	7.0602	6.8835
11	6.2714	6.2459	6.5202	6.8948	7.2203	6.5973	6.7176	6.5616	6.8003	7.3127	7.0391	6.9020
12	6.4176	6.5286	6.5481	7.0089	7.2565	6.6897	6.7454	6.7161	6.9838	7.4948	7.0949	6.9550
13	6.5835	6.6599	6.4759	7.1010	7.2926	6.7662	6.7733	6.7837	7.0045	7.5087	7.1650	7.0480
14	6.6224	6.7009	6.5668	7.0854	7.3359	6.8117	6.8011	6.8127	7.0253	7.5226	7.3204	7.1409
15	6.6497	6.7418	6.7054	7.0545	7.4114	6.8572	6.8289	6.8497	7.0661	7.5365	7.3811	7.2339
16	6.6770	6.7828	6.8439	7.0978	7.4870	6.9028	6.8567	6.9298	7.1119	7.5503	7.4122	7.3198
17	6.7109	6.8238	6.9625	7.1621	7.5217	6.9279	6.8845	7.0099	7.1240	7.5642	7.4332	7.3278
18	6.7584	6.8643	7.0408	7.2264	7.5531	6.9387	6.9123	7.0356	7.1294	7.5781	7.4542	7.3358
19	6.7320	6.8624	—	—	7.5845	6.9494	6.9401	7.0466	7.1349	7.5920	7.4753	7.3438
20	—	6.8951	—	—	7.6159	6.9602	6.9679	7.0577	7.1404	7.6059	7.4963	7.3517
21	—	6.9279	—	—	7.6473	6.9709	6.9957	7.0688	7.1459	7.6198	7.5173	7.3597
22	—	6.9606	—	—	7.6786	6.9817	7.0236	7.0799	7.1504	7.6337	7.5383	7.3677
23	—	6.9933	—	—	7.7100	—	7.0514	7.0910	7.1542	7.6476	7.5593	7.3757
24	—	7.0261	—	—	7.7414	—	7.0792	7.1021	7.1580	7.6615	7.5804	7.3837
25	—	7.0588	—	—	7.7728	—	7.1070	7.1132	7.1617	7.6754	7.6014	7.3917
26	—	7.0916	—	—	7.8042	—	7.1348	7.1243	7.1655	7.6893	7.6224	7.3997
27	—	7.1243	—	—	7.8355	—	7.1626	7.1354	7.1693	7.7032	7.6434	7.4077
28	—	7.1570	—	—	7.8669	—	7.1904	7.1465	7.1731	7.7171	7.6644	7.4157
29	—	7.1898	—	—	—	—	—	7.1576	7.1768	7.7310	7.6855	7.4237
30	—	7.2225	—	—	—	—	—	7.1687	7.1806	7.7449	7.7065	7.4317

See 'Notes on Tables'.