

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)	2008							2009				
	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May
1	2	3	4	5	6	7	8	9	10	11	12	13
1	9.1340	9.4748	9.0966	8.7855	7.3525	6.6751	5.0196	4.7313	4.8830	5.1071	4.0065	4.0090
2	9.3297	9.3916	9.0076	8.7130	7.3839	6.8129	5.0690	4.9309	5.0359	5.5078	4.8017	4.9398
3	9.2864	9.3656	8.9396	8.6613	7.4717	6.8821	5.1735	5.4289	5.5459	6.0823	5.4287	5.8083
4	9.2257	9.4132	8.8716	8.6096	7.4991	6.9298	5.2876	5.7794	5.7366	6.4506	5.8113	6.0580
5	9.1651	9.4609	8.8036	8.5783	7.5285	6.9775	5.3499	5.9753	5.8351	6.6508	6.0037	6.3117
6	9.1045	9.5085	8.8432	8.6979	7.5343	7.0371	5.3238	6.0544	6.0582	6.7343	6.2194	6.6305
7	9.0439	9.5562	8.8840	8.6850	7.5962	7.2363	5.4210	6.3367	6.5500	6.9420	6.5487	6.8951
8	8.9727	9.5819	8.9212	8.6722	7.6254	7.3178	5.5435	6.3718	6.6358	7.1882	6.5640	6.9630
9	8.8334	9.3691	8.8074	8.6593	7.5558	7.2131	5.3842	6.2495	6.4542	7.1149	6.3958	6.8291
10	8.6518	9.3500	8.7121	8.7184	7.4808	7.1197	5.3028	6.0041	6.5711	7.0414	6.2923	6.7528
11	8.7884	9.3822	8.8126	8.8703	7.5441	7.1987	5.3868	6.2591	6.7800	7.2481	6.5485	6.9918
12	8.9250	9.4143	8.9132	9.0223	7.6074	7.2777	5.4708	6.5171	6.9889	7.4548	6.8046	7.3127
13	9.0559	9.4465	9.0137	9.1253	7.7548	7.5245	5.7983	6.7750	7.1978	7.6518	7.0182	7.4377
14	9.1168	9.4787	9.1142	9.1360	7.8462	7.6298	6.0418	6.7933	7.2728	7.6873	7.0669	7.4915
15	9.1776	9.5109	9.2147	9.1466	7.8706	7.6530	6.1420	6.8161	7.3114	7.7006	7.1156	7.5453
16	9.2384	9.5430	9.3153	9.1573	7.8950	7.6761	6.2423	6.8631	7.3500	7.7138	7.1644	7.5991
17	9.2992	9.5752	9.4158	9.1680	7.9194	7.6993	6.3426	6.9102	7.3886	7.7270	7.2131	7.6529
18	9.3601	9.6074	9.5163	9.1787	7.9438	7.7225	6.4428	6.9572	7.4272	7.7403	7.2548	7.6946
19	9.4027	9.6395	9.5659	9.1894	7.9571	7.7214	6.4318	7.0042	7.4658	7.7535	7.2692	7.7067
20	9.4140	9.6717	9.5720	9.2001	7.9659	7.7136	6.4053	7.0512	7.5044	7.7667	7.2836	7.7188
21	9.4252	9.7039	9.5780	9.2108	7.9747	7.7059	6.3788	7.0982	7.5430	7.7800	7.2980	7.7309
22	9.4365	9.7361	9.5841	9.2215	7.9834	7.6982	6.3522	7.1453	7.5815	7.7932	7.3125	7.7430
23	9.4477	9.7682	9.5901	9.2322	7.9922	7.6904	6.3257	7.1923	7.6201	7.8065	7.3231	7.7551
24	9.4590	9.8004	9.5961	9.2429	8.0002	7.6896	6.3287	7.2270	7.6459	7.8008	7.3016	7.7672
25	9.4702	–	–	–	8.0048	7.7097	6.3887	7.2448	7.6588	7.7822	7.2713	7.7793
26	–	–	–	–	8.0094	7.7296	6.4570	7.2546	7.6651	7.7780	7.2603	7.7914
27	–	–	–	–	8.0139	7.7624	6.4797	7.2554	7.6661	7.7840	7.2569	7.8035
28	–	–	–	–	8.0185	7.8415	6.3722	7.2208	7.6444	7.7915	7.2534	–
29	–	–	–	–	–	–	–	7.1673	7.6140	7.7990	7.2500	–
30	–	–	–	–	–	–	–	7.1138	7.5836	7.8065	7.2465	–