

**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)	2005			2006								
	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May.	Jun.	Jul.	Aug.	Sep.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	5.9267	5.9743	6.2957	6.6684	6.7442	6.4163	6.0628	6.4811	7.0219	6.9534	6.9631	6.6855
2	6.1698	6.1805	6.4266	6.7559	6.8312	6.6859	6.3351	6.7086	7.2061	7.2154	7.0881	6.8841
3	6.4130	6.3348	6.5544	6.8433	6.9123	6.7543	6.6075	6.9392	7.3903	7.4774	7.3073	7.0828
4	6.5108	6.4891	6.5810	6.8616	6.9912	7.0012	6.8799	7.1697	7.6079	7.7103	7.4896	7.2815
5	6.6783	6.6279	6.7006	6.9029	7.0519	7.2435	6.9633	7.2618	7.6589	7.8301	7.5811	7.4422
6	6.7906	6.7341	6.8806	6.9764	7.1281	7.3566	7.1010	7.3456	7.7806	7.9431	7.6543	7.4921
7	6.8457	6.8263	6.9280	7.0620	7.2152	7.4263	7.2523	7.4875	7.9563	8.0561	7.7275	7.5538
8	6.9184	6.9750	6.9755	7.1593	7.3030	7.4961	7.3229	7.6291	8.0108	8.1293	7.7951	7.6011
9	6.9995	7.0789	7.0431	7.2387	7.3284	7.5137	7.3569	7.6472	8.0653	8.1981	7.8535	7.6310
10	7.0784	7.1108	7.1191	7.3090	7.3441	7.5291	7.3941	7.6809	8.1318	8.2809	7.9304	7.6776
11	7.1627	7.1867	7.1951	7.3749	7.3939	7.5475	7.4921	7.8133	8.2238	8.3629	7.9624	7.7348
12	7.2272	7.2432	7.2448	7.3889	7.4530	7.5771	7.5568	7.9033	8.2944	8.4154	7.9943	7.7882
13	7.2866	7.2878	7.2933	7.4145	7.4747	7.6068	7.5846	7.9334	8.3651	8.4680	8.0263	7.8416
14	7.3495	7.3325	7.3276	7.4400	7.4965	7.6364	7.6124	7.9634	8.4357	8.5205	8.0582	7.8950
15	7.4123	7.3772	7.3503	7.4656	7.5182	7.6661	7.6319	7.9932	8.5064	8.5678	8.0902	7.9382
16	7.4511	7.4044	7.3758	7.4891	7.5309	7.6866	7.6615	8.0099	—	8.5908	8.1221	7.9621
17	7.4554	7.4143	7.3895	7.5117	7.5405	7.6973	7.6937	8.0266	—	8.6138	8.1541	7.9860
18	7.4597	7.4242	7.3949	—	7.5502	7.7069	7.7258	8.0434	—	8.6368	8.1860	8.0099
19	7.4640	7.4341	7.4004	—	7.5598	7.7165	7.7580	8.0601	—	8.6599	8.2180	8.0338
20	7.4683	7.4440	7.4058	—	7.5694	7.7261	7.7902	8.0768	—	8.6829	8.2499	8.0578
21	7.4725	7.4539	7.4112	—	7.5790	7.7356	7.8223	8.0935	—	8.7059	8.2819	8.0817
22	7.4768	7.4638	7.4167	—	7.5886	7.7452	7.8545	8.1102	—	8.7289	8.3138	8.1056
23	7.4811	7.4737	7.4221	—	7.5982	7.7548	7.8867	8.1269	—	8.7519	8.3458	8.1295
24	7.4854	7.4836	7.4275	—	7.6079	7.7644	7.9188	8.1436	—	8.7750	8.3778	8.1534
25	7.4897	7.4935	7.4330	—	7.6175	7.7740	7.9510	8.1603	—	8.7980	8.4097	8.1773
26	7.4940	7.5035	7.4384	—	7.6271	7.7836	7.9832	8.1771	—	8.8210	8.4417	8.2012
27	7.4983	7.5134	7.4439	—	7.6367	7.7931	8.0153	8.1938	—	8.8440	8.4736	8.2251
28	7.5025	7.5233	7.4493	—	7.6463	7.8027	—	—	—	8.8670	8.5039	8.2475
29	7.5068	7.5332	7.4547	—	7.6559	7.8123	—	—	—	8.8901	8.5068	8.2604
30	7.5111	7.5431	7.4602	—	7.6656	7.8219	—	—	—	—	8.5098	8.2732