

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)	2006						2007					
	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	7.0219	6.9534	6.9631	6.6855	7.0961	6.9959	7.4422	7.5263	7.6383	7.8941	7.9308	7.8277
2	7.2061	7.2154	7.0881	6.8841	7.1893	7.0759	7.4627	7.6326	7.7950	7.9851	8.0842	7.8559
3	7.3903	7.4774	7.3073	7.0828	7.2826	7.1554	7.4832	7.7382	7.9024	7.9755	8.1280	7.8864
4	7.6079	7.7103	7.4896	7.2815	7.3759	7.2349	7.5037	7.7075	7.9158	7.9645	8.1213	7.9610
5	7.6589	7.8301	7.5811	7.4422	7.4512	7.2681	7.5242	7.6349	7.9120	7.9700	8.1120	8.0125
6	7.7806	7.9431	7.6543	7.4921	7.4900	7.2708	7.5447	7.6751	7.9182	7.9812	8.1027	8.0619
7	7.9563	8.0561	7.7275	7.5538	7.5288	7.2999	7.5652	7.7767	7.9286	7.9923	8.0939	8.1052
8	8.0108	8.1293	7.7951	7.6011	7.5676	7.3743	7.5867	7.8784	7.9237	7.9698	8.1010	8.1059
9	8.0653	8.1981	7.8535	7.6310	7.6064	7.4518	7.6088	7.9085	7.9164	7.9457	8.1137	8.1117
10	8.1318	8.2809	7.9304	7.6776	7.6417	7.4061	7.6071	7.7739	7.9454	7.9360	8.1316	8.1225
11	8.2238	8.3629	7.9624	7.7348	7.6801	7.4283	7.6149	7.8322	7.9725	7.9809	8.1550	8.1557
12	8.2944	8.4154	7.9943	7.7882	7.7200	7.4559	7.6236	7.8904	7.9927	8.0259	8.1784	8.1889
13	8.3651	8.4680	8.0263	7.8416	7.7600	7.4835	7.6323	7.9486	8.0129	8.0709	8.2017	8.2220
14	8.4357	8.5205	8.0582	7.8950	7.7999	7.5111	7.6410	8.0068	8.0332	8.1159	8.2251	8.2552
15	8.5064	8.5678	8.0902	7.9382	7.8498	7.5272	7.6496	8.0305	8.0439	8.1340	8.2485	8.2873
16	—	8.5908	8.1221	7.9621	7.9126	7.5325	7.6583	8.0383	8.0517	8.1474	8.2616	8.2993
17	—	8.6138	8.1541	7.9860	7.9482	7.5378	7.6670	8.0462	8.0595	8.1608	8.2743	8.3112
18	—	8.6368	8.1860	8.0099	7.9626	7.5432	7.6757	8.0540	8.0673	8.1743	8.2869	8.3231
19	—	8.6599	8.2180	8.0338	7.9769	7.5485	7.6844	8.0619	8.0751	8.1877	8.2995	8.3351
20	—	8.6829	8.2499	8.0578	7.9912	7.5539	7.6931	8.0697	8.0829	8.2011	8.3121	8.3470
21	—	8.7059	8.2819	8.0817	8.0055	7.5592	7.7017	8.0776	8.0907	8.2145	8.3248	8.3589
22	—	8.7289	8.3138	8.1056	8.0199	7.5646	7.7104	8.0854	8.0985	8.2280	8.3374	8.3708
23	—	8.7519	8.3458	8.1295	8.0342	7.5699	7.7191	8.0933	8.1063	8.2414	8.3500	8.3828
24	—	8.7750	8.3778	8.1534	8.0485	7.5753	7.7278	8.1011	8.1141	8.2548	8.3626	8.3947
25	—	8.7980	8.4097	8.1773	8.0628	7.5806	7.7365	8.1090	8.1219	8.2682	8.3752	8.4066
26	—	8.8210	8.4417	8.2012	8.0772	7.5859	7.7452	8.1168	8.1297	8.2816	8.3879	8.4185
27	—	8.8440	8.4736	8.2251	8.0915	7.5913	7.7538	8.1247	8.1375	8.2951	8.4005	8.4305
28	—	8.8670	8.5039	8.2475	8.1030	7.6029	7.7634	8.1325	8.1479	8.3085	8.4131	8.4424
29	—	8.8901	8.5068	8.2604	8.1045	7.6166	7.7742	8.1404	8.1604	8.3219	8.4257	8.4543
30	—	—	8.5098	8.2732	8.1061	7.5889	7.7851	8.1482	8.1730	8.3353	8.4384	8.4662