

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									
	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	6.9959	7.4422	7.5263	7.6383	7.8941	7.9308	7.8277	7.5803	7.1362	7.6839	7.6836	7.6895
2	7.0759	7.4627	7.6326	7.7950	7.9851	8.0842	7.8559	7.6867	7.2619	7.7159	7.7759	7.7266
3	7.1554	7.4832	7.7382	7.9024	7.9755	8.1280	7.8864	7.8031	7.3610	7.7479	7.8006	7.7420
4	7.2349	7.5037	7.7075	7.9158	7.9645	8.1213	7.9610	7.8106	7.3621	7.7774	7.8014	7.7529
5	7.2681	7.5242	7.6349	7.9120	7.9700	8.1120	8.0125	7.9072	7.3980	7.7944	7.8022	7.7639
6	7.2708	7.5447	7.6751	7.9182	7.9812	8.1027	8.0619	8.0046	7.5420	7.8114	7.8100	7.7825
7	7.2999	7.5652	7.7767	7.9286	7.9923	8.0939	8.1052	8.0843	7.6543	7.8577	7.8680	7.8189
8	7.3743	7.5867	7.8784	7.9237	7.9698	8.1010	8.1059	8.0946	7.6890	7.9041	7.8750	7.8356
9	7.4518	7.6088	7.9085	7.9164	7.9457	8.1137	8.1117	8.1234	7.8113	7.9103	7.8902	7.8464
10	7.4061	7.6071	7.7739	7.9454	7.9360	8.1316	8.1225	8.1559	7.9108	7.9194	7.9155	7.8699
11	7.4283	7.6149	7.8322	7.9725	7.9809	8.1550	8.1557	8.1871	7.9338	7.9463	7.9762	7.9217
12	7.4559	7.6236	7.8904	7.9927	8.0259	8.1784	8.1889	8.2182	7.9568	7.9732	8.0369	7.9735
13	7.4835	7.6323	7.9486	8.0129	8.0709	8.2017	8.2220	8.2493	7.9798	8.0002	8.0976	8.0252
14	7.5111	7.6410	8.0068	8.0332	8.1159	8.2251	8.2552	8.2789	8.0028	8.0271	8.1583	8.0770
15	7.5272	7.6496	8.0305	8.0439	8.1340	8.2485	8.2873	8.2940	8.0265	8.0540	8.1915	8.1135
16	7.5325	7.6583	8.0383	8.0517	8.1474	8.2616	8.2993	8.3092	8.0529	8.0810	8.2079	8.1325
17	7.5378	7.6670	8.0462	8.0595	8.1608	8.2743	8.3112	8.3243	8.0793	8.1079	8.2242	8.1515
18	7.5432	7.6757	8.0540	8.0673	8.1743	8.2869	8.3231	8.3395	8.1057	8.1349	8.2406	8.1704
19	7.5485	7.6844	8.0619	8.0751	8.1877	8.2995	8.3351	8.3547	8.1321	8.1618	8.2569	8.1894
20	7.5539	7.6931	8.0697	8.0829	8.2011	8.3121	8.3470	8.3698	8.1585	8.1887	8.2733	8.2083
21	7.5592	7.7017	8.0776	8.0907	8.2145	8.3248	8.3589	8.3850	8.1849	8.2157	8.2897	8.2273
22	7.5646	7.7104	8.0854	8.0985	8.2280	8.3374	8.3708	8.4001	8.2114	8.2426	8.3060	8.2462
23	7.5699	7.7191	8.0933	8.1063	8.2414	8.3500	8.3828	8.4153	8.2378	8.2696	8.3224	8.2652
24	7.5753	7.7278	8.1011	8.1141	8.2548	8.3626	8.3947	8.4304	8.2642	8.2965	8.3387	8.2841
25	7.5806	7.7365	8.1090	8.1219	8.2682	8.3752	8.4066	8.4456	8.2906	8.3232	8.3551	8.3002
26	7.5859	7.7452	8.1168	8.1297	8.2816	8.3879	8.4185	8.4607	8.2954	8.3232	8.3714	8.3024
27	7.5913	7.7538	8.1247	8.1375	8.2951	8.4005	8.4305	8.4759	8.2983	8.3232	8.3878	8.3047
28	7.6029	7.7634	8.1325	8.1479	8.3085	8.4131	8.4424	8.4911	8.3013	8.3232	8.4041	8.3069
29	7.6166	7.7742	8.1404	8.1604	8.3219	8.4257	8.4543	8.5062	8.3043	8.3231	8.4205	8.3092
30	7.5889	7.7851	8.1482	8.1730	8.3353	8.4384	8.4662	—	—	—	—	—