

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										
	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.4422	7.5263	7.6383	7.8941	7.9308	7.8277	7.5803	7.1362	7.6839	7.6836	7.6895	7.7597
2	7.4627	7.6326	7.7950	7.9851	8.0842	7.8559	7.6867	7.2619	7.7159	7.7759	7.7266	7.8157
3	7.4832	7.7382	7.9024	7.9755	8.1280	7.8864	7.8031	7.3610	7.7479	7.8006	7.7420	7.8257
4	7.5037	7.7075	7.9158	7.9645	8.1213	7.9610	7.8106	7.3621	7.7774	7.8014	7.7529	7.8349
5	7.5242	7.6349	7.9120	7.9700	8.1120	8.0125	7.9072	7.3980	7.7944	7.8022	7.7639	7.8441
6	7.5447	7.6751	7.9182	7.9812	8.1027	8.0619	8.0046	7.5420	7.8114	7.8100	7.7825	7.8542
7	7.5652	7.7767	7.9286	7.9923	8.0939	8.1052	8.0843	7.6543	7.8577	7.8680	7.8189	7.8672
8	7.5867	7.8784	7.9237	7.9698	8.1010	8.1059	8.0946	7.6890	7.9041	7.8750	7.8356	7.8802
9	7.6088	7.9085	7.9164	7.9457	8.1137	8.1117	8.1234	7.8113	7.9103	7.8902	7.8464	7.8937
10	7.6071	7.7739	7.9454	7.9360	8.1316	8.1225	8.1559	7.9108	7.9194	7.9155	7.8699	7.9218
11	7.6149	7.8322	7.9725	7.9809	8.1550	8.1557	8.1871	7.9338	7.9463	7.9762	7.9217	7.9727
12	7.6236	7.8904	7.9927	8.0259	8.1784	8.1889	8.2182	7.9568	7.9732	8.0369	7.9735	8.0236
13	7.6323	7.9486	8.0129	8.0709	8.2017	8.2220	8.2493	7.9798	8.0002	8.0976	8.0252	8.0745
14	7.6410	8.0068	8.0332	8.1159	8.2251	8.2552	8.2789	8.0028	8.0271	8.1583	8.0770	8.1254
15	7.6496	8.0305	8.0439	8.1340	8.2485	8.2873	8.2940	8.0265	8.0540	8.1915	8.1135	8.1523
16	7.6583	8.0383	8.0517	8.1474	8.2616	8.2993	8.3092	8.0529	8.0810	8.2079	8.1325	8.1728
17	7.6670	8.0462	8.0595	8.1608	8.2743	8.3112	8.3243	8.0793	8.1079	8.2242	8.1515	8.1934
18	7.6757	8.0540	8.0673	8.1743	8.2869	8.3231	8.3395	8.1057	8.1349	8.2406	8.1704	8.2139
19	7.6844	8.0619	8.0751	8.1877	8.2995	8.3351	8.3547	8.1321	8.1618	8.2569	8.1894	8.2345
20	7.6931	8.0697	8.0829	8.2011	8.3121	8.3470	8.3698	8.1585	8.1887	8.2733	8.2083	8.2550
21	7.7017	8.0776	8.0907	8.2145	8.3248	8.3589	8.3850	8.1849	8.2157	8.2897	8.2273	8.2756
22	7.7104	8.0854	8.0985	8.2280	8.3374	8.3708	8.4001	8.2114	8.2426	8.3060	8.2462	8.2961
23	7.7191	8.0933	8.1063	8.2414	8.3500	8.3828	8.4153	8.2378	8.2696	8.3224	8.2652	8.3167
24	7.7278	8.1011	8.1141	8.2548	8.3626	8.3947	8.4304	8.2642	8.2965	8.3387	8.2841	8.3372
25	7.7365	8.1090	8.1219	8.2682	8.3752	8.4066	8.4456	8.2906	8.3232	8.3551	8.3002	8.3516
26	7.7452	8.1168	8.1297	8.2816	8.3879	8.4185	8.4607	8.2954	8.3232	8.3714	8.3024	8.3483
27	7.7538	8.1247	8.1375	8.2951	8.4005	8.4305	8.4759	8.2983	8.3232	8.3878	8.3047	8.3449
28	7.7634	8.1325	8.1479	8.3085	8.4131	8.4424	8.4911	8.3013	8.3232	8.4041	8.3069	8.3415
29	7.7742	8.1404	8.1604	8.3219	8.4257	8.4543	8.5062	8.3043	8.3231	8.4205	8.3092	8.3381
30	7.7851	8.1482	8.1730	8.3353	8.4384	8.4662	-	-	-	-	-	-