

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)	2007											2008
	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.6383	7.8941	7.9308	7.8277	7.5803	7.1362	7.6839	7.6836	7.6895	7.7597	7.6573	7.4307
2	7.7950	7.9851	8.0842	7.8559	7.6867	7.2619	7.7159	7.7759	7.7266	7.8157	7.6615	7.5106
3	7.9024	7.9755	8.1280	7.8864	7.8031	7.3610	7.7479	7.8006	7.7420	7.8257	7.6656	7.5426
4	7.9158	7.9645	8.1213	7.9610	7.8106	7.3621	7.7774	7.8014	7.7529	7.8349	7.6698	7.5281
5	7.9120	7.9700	8.1120	8.0125	7.9072	7.3980	7.7944	7.8022	7.7639	7.8441	7.6740	7.5137
6	7.9182	7.9812	8.1027	8.0619	8.0046	7.5420	7.8114	7.8100	7.7825	7.8542	7.6944	7.5061
7	7.9286	7.9923	8.0939	8.1052	8.0843	7.6543	7.8577	7.8680	7.8189	7.8672	7.7159	7.5084
8	7.9237	7.9698	8.1010	8.1059	8.0946	7.6890	7.9041	7.8750	7.8356	7.8802	7.7371	7.5180
9	7.9164	7.9457	8.1137	8.1117	8.1234	7.8113	7.9103	7.8902	7.8464	7.8937	7.7727	7.5375
10	7.9454	7.9360	8.1316	8.1225	8.1559	7.9108	7.9194	7.9155	7.8699	7.9218	7.8057	7.5737
11	7.9725	7.9809	8.1550	8.1557	8.1871	7.9338	7.9463	7.9762	7.9217	7.9727	7.8411	7.6318
12	7.9927	8.0259	8.1784	8.1889	8.2182	7.9568	7.9732	8.0369	7.9735	8.0236	7.8765	7.6900
13	8.0129	8.0709	8.2017	8.2220	8.2493	7.9798	8.0002	8.0976	8.0252	8.0745	7.9118	7.7482
14	8.0332	8.1159	8.2251	8.2552	8.2789	8.0028	8.0271	8.1583	8.0770	8.1254	7.9472	7.7492
15	8.0439	8.1340	8.2485	8.2873	8.2940	8.0265	8.0540	8.1915	8.1135	8.1523	8.0368	7.7489
16	8.0517	8.1474	8.2616	8.2993	8.3092	8.0529	8.0810	8.2079	8.1325	8.1728	8.0733	7.7585
17	8.0595	8.1608	8.2743	8.3112	8.3243	8.0793	8.1079	8.2242	8.1515	8.1934	8.0782	7.7682
18	8.0673	8.1743	8.2869	8.3231	8.3395	8.1057	8.1349	8.2406	8.1704	8.2139	8.0831	7.7779
19	8.0751	8.1877	8.2995	8.3351	8.3547	8.1321	8.1618	8.2569	8.1894	8.2345	8.0880	7.7875
20	8.0829	8.2011	8.3121	8.3470	8.3698	8.1585	8.1887	8.2733	8.2083	8.2550	8.0929	7.7972
21	8.0907	8.2145	8.3248	8.3589	8.3850	8.1849	8.2157	8.2897	8.2273	8.2756	8.0977	7.8068
22	8.0985	8.2280	8.3374	8.3708	8.4001	8.2114	8.2426	8.3060	8.2462	8.2961	8.1026	7.8165
23	8.1063	8.2414	8.3500	8.3828	8.4153	8.2378	8.2696	8.3224	8.2652	8.3167	8.1075	7.8261
24	8.1141	8.2548	8.3626	8.3947	8.4304	8.2642	8.2965	8.3387	8.2841	8.3372	8.1124	7.8358
25	8.1219	8.2682	8.3752	8.4066	8.4456	8.2906	8.3232	8.3551	8.3002	8.3516	8.1159	7.8431
26	8.1297	8.2816	8.3879	8.4185	8.4607	8.2954	8.3232	8.3714	8.3024	8.3483	8.1168	7.8473
27	8.1375	8.2951	8.4005	8.4305	8.4759	8.2983	8.3232	8.3878	8.3047	8.3449	8.1176	7.8515
28	8.1479	8.3085	8.4131	8.4424	8.4911	8.3013	8.3232	8.4041	8.3069	8.3415	8.1185	7.8557
29	8.1604	8.3219	8.4257	8.4543	8.5062	8.3043	8.3231	8.4205	8.3092	8.3381	8.1193	7.8599
30	8.1730	8.3353	8.4384	8.4662	-	-	-	-	-	-	-	-