

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		
	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.9308	7.8277	7.5803	7.1362	7.6839	7.6836	7.6895	7.7597	7.6573	7.4307	7.4481	7.4252
2	8.0842	7.8559	7.6867	7.2619	7.7159	7.7759	7.7266	7.8157	7.6615	7.5106	7.5449	7.5140
3	8.1280	7.8864	7.8031	7.3610	7.7479	7.8006	7.7420	7.8257	7.6656	7.5426	7.5749	7.5433
4	8.1213	7.9610	7.8106	7.3621	7.7774	7.8014	7.7529	7.8349	7.6698	7.5281	7.5699	7.5429
5	8.1120	8.0125	7.9072	7.3980	7.7944	7.8022	7.7639	7.8441	7.6740	7.5137	7.5649	7.5424
6	8.1027	8.0619	8.0046	7.5420	7.8114	7.8100	7.7825	7.8542	7.6944	7.5061	7.6111	7.5534
7	8.0939	8.1052	8.0843	7.6543	7.8577	7.8680	7.8189	7.8672	7.7159	7.5084	7.6674	7.5640
8	8.1010	8.1059	8.0946	7.6890	7.9041	7.8750	7.8356	7.8802	7.7371	7.5180	7.5376	7.5742
9	8.1137	8.1117	8.1234	7.8113	7.9103	7.8902	7.8464	7.8937	7.7727	7.5375	7.5760	7.5816
10	8.1316	8.1225	8.1559	7.9108	7.9194	7.9155	7.8699	7.9218	7.8057	7.5737	7.6268	7.6367
11	8.1550	8.1557	8.1871	7.9338	7.9463	7.9762	7.9217	7.9727	7.8411	7.6318	7.6775	7.7147
12	8.1784	8.1889	8.2182	7.9568	7.9732	8.0369	7.9735	8.0236	7.8765	7.6900	7.7282	7.7928
13	8.2017	8.2220	8.2493	7.9798	8.0002	8.0976	8.0252	8.0745	7.9118	7.7482	7.7789	7.8708
14	8.2251	8.2552	8.2789	8.0028	8.0271	8.1583	8.0770	8.1254	7.9472	7.7492	7.8277	7.8804
15	8.2485	8.2873	8.2940	8.0265	8.0540	8.1915	8.1135	8.1523	8.0368	7.7489	7.8371	7.8321
16	8.2616	8.2993	8.3092	8.0529	8.0810	8.2079	8.1325	8.1728	8.0733	7.7585	7.8494	7.8492
17	8.2743	8.3112	8.3243	8.0793	8.1079	8.2242	8.1515	8.1934	8.0782	7.7682	7.8618	7.8664
18	8.2869	8.3231	8.3395	8.1057	8.1349	8.2406	8.1704	8.2139	8.0831	7.7779	7.8741	7.8836
19	8.2995	8.3351	8.3547	8.1321	8.1618	8.2569	8.1894	8.2345	8.0880	7.7875	7.8865	7.9008
20	8.3121	8.3470	8.3698	8.1585	8.1887	8.2733	8.2083	8.2550	8.0929	7.7972	7.8988	7.9180
21	8.3248	8.3589	8.3850	8.1849	8.2157	8.2897	8.2273	8.2756	8.0977	7.8068	7.9111	7.9352
22	8.3374	8.3708	8.4001	8.2114	8.2426	8.3060	8.2462	8.2961	8.1026	7.8165	7.9235	7.9523
23	8.3500	8.3828	8.4153	8.2378	8.2696	8.3224	8.2652	8.3167	8.1075	7.8261	7.9358	7.9695
24	8.3626	8.3947	8.4304	8.2642	8.2965	8.3387	8.2841	8.3372	8.1124	7.8358	7.9482	7.9867
25	8.3752	8.4066	8.4456	8.2906	8.3232	8.3551	8.3002	8.3516	8.1159	7.8431	7.9603	7.9988
26	8.3879	8.4185	8.4607	8.2954	8.3232	8.3714	8.3024	8.3483	8.1168	7.8473	7.9723	8.0072
27	8.4005	8.4305	8.4759	8.2983	8.3232	8.3878	8.3047	8.3449	8.1176	7.8515	7.9843	8.0155
28	8.4131	8.4424	8.4911	8.3013	8.3232	8.4041	8.3069	8.3415	8.1185	7.8557	7.9964	8.0239
29	8.4257	8.4543	8.5062	8.3043	8.3231	8.4205	8.3092	8.3381	8.1193	7.8599	8.0084	8.0323
30	8.4384	8.4662	-	-	-	-	-	-	-	-	-	-