

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				
	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	7.5803	7.1362	7.6839	7.6836	7.6895	7.7597	7.6573	7.4307	7.4481	7.4252	7.7279	7.8502
2	7.6867	7.2619	7.7159	7.7759	7.7266	7.8157	7.6615	7.5106	7.5449	7.5140	7.8050	7.9675
3	7.8031	7.3610	7.7479	7.8006	7.7420	7.8257	7.6656	7.5426	7.5749	7.5433	7.8901	7.9923
4	7.8106	7.3621	7.7774	7.8014	7.7529	7.8349	7.6698	7.5281	7.5699	7.5429	7.9165	8.0172
5	7.9072	7.3980	7.7944	7.8022	7.7639	7.8441	7.6740	7.5137	7.5649	7.5424	7.9151	8.0421
6	8.0046	7.5420	7.8114	7.8100	7.7825	7.8542	7.6944	7.5061	7.6111	7.5534	7.9217	8.0743
7	8.0843	7.6543	7.8577	7.8680	7.8189	7.8672	7.7159	7.5084	7.6674	7.5640	7.9326	8.1091
8	8.0946	7.6890	7.9041	7.8750	7.8356	7.8802	7.7371	7.5180	7.5376	7.5742	7.9595	8.1430
9	8.1234	7.8113	7.9103	7.8902	7.8464	7.8937	7.7727	7.5375	7.5760	7.5816	7.9691	8.1348
10	8.1559	7.9108	7.9194	7.9155	7.8699	7.9218	7.8057	7.5737	7.6268	7.6367	8.0181	8.1069
11	8.1871	7.9338	7.9463	7.9762	7.9217	7.9727	7.8411	7.6318	7.6775	7.7147	8.0914	8.2966
12	8.2182	7.9568	7.9732	8.0369	7.9735	8.0236	7.8765	7.6900	7.7282	7.7928	8.1647	8.3057
13	8.2493	7.9798	8.0002	8.0976	8.0252	8.0745	7.9118	7.7482	7.7789	7.8708	8.2380	8.3148
14	8.2789	8.0028	8.0271	8.1583	8.0770	8.1254	7.9472	7.7492	7.8277	7.8804	8.2975	8.3240
15	8.2940	8.0265	8.0540	8.1915	8.1135	8.1523	8.0368	7.7489	7.8371	7.8321	8.3047	8.3331
16	8.3092	8.0529	8.0810	8.2079	8.1325	8.1728	8.0733	7.7585	7.8494	7.8492	8.3119	8.3422
17	8.3243	8.0793	8.1079	8.2242	8.1515	8.1934	8.0782	7.7682	7.8618	7.8664	8.3191	8.3514
18	8.3395	8.1057	8.1349	8.2406	8.1704	8.2139	8.0831	7.7779	7.8741	7.8836	8.3263	8.3605
19	8.3547	8.1321	8.1618	8.2569	8.1894	8.2345	8.0880	7.7875	7.8865	7.9008	8.3334	8.3696
20	8.3698	8.1585	8.1887	8.2733	8.2083	8.2550	8.0929	7.7972	7.8988	7.9180	8.3406	8.3788
21	8.3850	8.1849	8.2157	8.2897	8.2273	8.2756	8.0977	7.8068	7.9111	7.9352	8.3478	8.3879
22	8.4001	8.2114	8.2426	8.3060	8.2462	8.2961	8.1026	7.8165	7.9235	7.9523	8.3550	8.3970
23	8.4153	8.2378	8.2696	8.3224	8.2652	8.3167	8.1075	7.8261	7.9358	7.9695	8.3622	8.4062
24	8.4304	8.2642	8.2965	8.3387	8.2841	8.3372	8.1124	7.8358	7.9482	7.9867	8.3694	8.4153
25	8.4456	8.2906	8.3232	8.3551	8.3002	8.3516	8.1159	7.8431	7.9603	7.9988	8.3766	8.4244
26	8.4607	8.2954	8.3232	8.3714	8.3024	8.3483	8.1168	7.8473	7.9723	8.0072	8.3838	8.4336
27	8.4759	8.2983	8.3232	8.3878	8.3047	8.3449	8.1176	7.8515	7.9843	8.0155	8.3910	8.4427
28	8.4911	8.3013	8.3232	8.4041	8.3069	8.3415	8.1185	7.8557	7.9964	8.0239	8.3982	8.4518
29	8.5062	8.3043	8.3231	8.4205	8.3092	8.3381	8.1193	7.8599	8.0084	8.0323	8.4053	8.4610
30	-	-	-	-	-	-	-	-	-	-	-	-