

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)	2008									2009		
	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	7.7279	7.8502	9.1340	9.4748	9.0966	8.7855	7.3525	6.6751	5.0196	4.7313	4.8830	5.1071
2	7.8050	7.9675	9.3297	9.3916	9.0076	8.7130	7.3839	6.8129	5.0690	4.9309	5.0359	5.5078
3	7.8901	7.9923	9.2864	9.3656	8.9396	8.6613	7.4717	6.8821	5.1735	5.4289	5.5459	6.0823
4	7.9165	8.0172	9.2257	9.4132	8.8716	8.6096	7.4991	6.9298	5.2876	5.7794	5.7366	6.4506
5	7.9151	8.0421	9.1651	9.4609	8.8036	8.5783	7.5285	6.9775	5.3499	5.9753	5.8351	6.6508
6	7.9217	8.0743	9.1045	9.5085	8.8432	8.6979	7.5343	7.0371	5.3238	6.0544	6.0582	6.7343
7	7.9326	8.1091	9.0439	9.5562	8.8840	8.6850	7.5962	7.2363	5.4210	6.3367	6.5500	6.9420
8	7.9595	8.1430	8.9727	9.5819	8.9212	8.6722	7.6254	7.3178	5.5435	6.3718	6.6358	7.1882
9	7.9691	8.1348	8.8334	9.3691	8.8074	8.6593	7.5558	7.2131	5.3842	6.2495	6.4542	7.1149
10	8.0181	8.1069	8.6518	9.3500	8.7121	8.7184	7.4808	7.1197	5.3028	6.0041	6.5711	7.0414
11	8.0914	8.2966	8.7884	9.3822	8.8126	8.8703	7.5441	7.1987	5.3868	6.2591	6.7800	7.2481
12	8.1647	8.3057	8.9250	9.4143	8.9132	9.0223	7.6074	7.2777	5.4708	6.5171	6.9889	7.4548
13	8.2380	8.3148	9.0559	9.4465	9.0137	9.1253	7.7548	7.5245	5.7983	6.7750	7.1978	7.6518
14	8.2975	8.3240	9.1168	9.4787	9.1142	9.1360	7.8462	7.6298	6.0418	6.7933	7.2728	7.6873
15	8.3047	8.3331	9.1776	9.5109	9.2147	9.1466	7.8706	7.6530	6.1420	6.8161	7.3114	7.7006
16	8.3119	8.3422	9.2384	9.5430	9.3153	9.1573	7.8950	7.6761	6.2423	6.8631	7.3500	7.7138
17	8.3191	8.3514	9.2992	9.5752	9.4158	9.1680	7.9194	7.6993	6.3426	6.9102	7.3886	7.7270
18	8.3263	8.3605	9.3601	9.6074	9.5163	9.1787	7.9438	7.7225	6.4428	6.9572	7.4272	7.7403
19	8.3334	8.3696	9.4027	9.6395	9.5659	9.1894	7.9571	7.7214	6.4318	7.0042	7.4658	7.7535
20	8.3406	8.3788	9.4140	9.6717	9.5720	9.2001	7.9659	7.7136	6.4053	7.0512	7.5044	7.7667
21	8.3478	8.3879	9.4252	9.7039	9.5780	9.2108	7.9747	7.7059	6.3788	7.0982	7.5430	7.7800
22	8.3550	8.3970	9.4365	9.7361	9.5841	9.2215	7.9834	7.6982	6.3522	7.1453	7.5815	7.7932
23	8.3622	8.4062	9.4477	9.7682	9.5901	9.2322	7.9922	7.6904	6.3257	7.1923	7.6201	7.8065
24	8.3694	8.4153	9.4590	9.8004	9.5961	9.2429	8.0002	7.6896	6.3287	7.2270	7.6459	7.8008
25	8.3766	8.4244	9.4702	—	—	—	8.0048	7.7097	6.3887	7.2448	7.6588	7.7822
26	8.3838	8.4336	—	—	—	—	8.0094	7.7296	6.4570	7.2546	7.6651	7.7780
27	8.3910	8.4427	—	—	—	—	8.0139	7.7624	6.4797	7.2554	7.6661	7.7840
28	8.3982	8.4518	—	—	—	—	8.0185	7.8415	6.3722	7.2208	7.6444	7.7915
29	8.4053	8.4610	—	—	—	—	—	—	—	7.1673	7.6140	7.7990
30	—	—	—	—	—	—	—	—	—	7.1138	7.5836	7.8065