

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						
	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	9.0966	8.7855	7.3525	6.6751	5.0196	4.7313	4.8830	5.1071	4.0065	4.0090	4.4459	4.1763
2	9.0076	8.7130	7.3839	6.8129	5.0690	4.9309	5.0359	5.5078	4.8017	4.9398	5.3876	5.2010
3	8.9396	8.6613	7.4717	6.8821	5.1735	5.4289	5.5459	6.0823	5.4287	5.8083	5.7660	6.2130
4	8.8716	8.6096	7.4991	6.9298	5.2876	5.7794	5.7366	6.4506	5.8113	6.0580	6.1519	6.5599
5	8.8036	8.5783	7.5285	6.9775	5.3499	5.9753	5.8351	6.6508	6.0037	6.3117	6.4988	6.7343
6	8.8432	8.6979	7.5343	7.0371	5.3238	6.0544	6.0582	6.7343	6.2194	6.6305	6.5920	6.8389
7	8.8840	8.6850	7.5962	7.2363	5.4210	6.3367	6.5500	6.9420	6.5487	6.8951	6.9382	6.9924
8	8.9212	8.6722	7.6254	7.3178	5.5435	6.3718	6.6358	7.1882	6.5640	6.9630	6.9917	7.0673
9	8.8074	8.6593	7.5558	7.2131	5.3842	6.2495	6.4542	7.1149	6.3958	6.8291	6.9899	7.0873
10	8.7121	8.7184	7.4808	7.1197	5.3028	6.0041	6.5711	7.0414	6.2923	6.7528	6.9536	6.9926
11	8.8126	8.8703	7.5441	7.1987	5.3868	6.2591	6.7800	7.2481	6.5485	6.9918	7.0107	7.2360
12	8.9132	9.0223	7.6074	7.2777	5.4708	6.5171	6.9889	7.4548	6.8046	7.3127	7.2511	7.3409
13	9.0137	9.1253	7.7548	7.5245	5.7983	6.7750	7.1978	7.6518	7.0182	7.4377	7.4029	7.4557
14	9.1142	9.1360	7.8462	7.6298	6.0418	6.7933	7.2728	7.6873	7.0669	7.4915	7.4148	7.4416
15	9.2147	9.1466	7.8706	7.6530	6.1420	6.8161	7.3114	7.7006	7.1156	7.5453	7.4206	7.4426
16	9.3153	9.1573	7.8950	7.6761	6.2423	6.8631	7.3500	7.7138	7.1644	7.5991	7.5399	7.5687
17	9.4158	9.1680	7.9194	7.6993	6.3426	6.9102	7.3886	7.7270	7.2131	7.6529	7.7222	7.6947
18	9.5163	9.1787	7.9438	7.7225	6.4428	6.9572	7.4272	7.7403	7.2548	7.6946	7.7408	7.7681
19	9.5659	9.1894	7.9571	7.7214	6.4318	7.0042	7.4658	7.7535	7.2692	7.7067	7.7595	7.7800
20	9.5720	9.2001	7.9659	7.7136	6.4053	7.0512	7.5044	7.7667	7.2836	7.7188	7.7781	7.7919
21	9.5780	9.2108	7.9747	7.7059	6.3788	7.0982	7.5430	7.7800	7.2980	7.7309	7.7967	7.8038
22	9.5841	9.2215	7.9834	7.6982	6.3522	7.1453	7.5815	7.7932	7.3125	7.7430	7.8154	7.8158
23	9.5901	9.2322	7.9922	7.6904	6.3257	7.1923	7.6201	7.8065	7.3231	7.7551	7.8340	7.8277
24	9.5961	9.2429	8.0002	7.6896	6.3287	7.2270	7.6459	7.8008	7.3016	7.7672	7.8526	7.8396
25	—	—	8.0048	7.7097	6.3887	7.2448	7.6588	7.7822	7.2713	7.7793	7.8713	7.8515
26	—	—	8.0094	7.7296	6.4570	7.2546	7.6651	7.7780	7.2603	7.7914	7.8899	7.8587
27	—	—	8.0139	7.7624	6.4797	7.2554	7.6661	7.7840	7.2569	7.8035	7.9085	7.8658
28	—	—	8.0185	7.8415	6.3722	7.2208	7.6444	7.7915	7.2534	—	—	—
29	—	—	—	—	—	7.1673	7.6140	7.7990	7.2500	—	—	—
30	—	—	—	—	—	7.1138	7.5836	7.8065	7.2465	—	—	—