

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	
	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.4252	7.7279	7.8502	9.1340	9.4748	9.0966	8.7855	7.3525	6.6751	5.0196	4.7313	4.8830
2	7.5140	7.8050	7.9675	9.3297	9.3916	9.0076	8.7130	7.3839	6.8129	5.0690	4.9309	5.0359
3	7.5433	7.8901	7.9923	9.2864	9.3656	8.9396	8.6613	7.4717	6.8821	5.1735	5.4289	5.5459
4	7.5429	7.9165	8.0172	9.2257	9.4132	8.8716	8.6096	7.4991	6.9298	5.2876	5.7794	5.7366
5	7.5424	7.9151	8.0421	9.1651	9.4609	8.8036	8.5783	7.5285	6.9775	5.3499	5.9753	5.8351
6	7.5534	7.9217	8.0743	9.1045	9.5085	8.8432	8.6979	7.5343	7.0371	5.3238	6.0544	6.0582
7	7.5640	7.9326	8.1091	9.0439	9.5562	8.8840	8.6850	7.5962	7.2363	5.4210	6.3367	6.5500
8	7.5742	7.9595	8.1430	8.9727	9.5819	8.9212	8.6722	7.6254	7.3178	5.5435	6.3718	6.6358
9	7.5816	7.9691	8.1348	8.8334	9.3691	8.8074	8.6593	7.5558	7.2131	5.3842	6.2495	6.4542
10	7.6367	8.0181	8.1069	8.6518	9.3500	8.7121	8.7184	7.4808	7.1197	5.3028	6.0041	6.5711
11	7.7147	8.0914	8.2966	8.7884	9.3822	8.8126	8.8703	7.5441	7.1987	5.3868	6.2591	6.7800
12	7.7928	8.1647	8.3057	8.9250	9.4143	8.9132	9.0223	7.6074	7.2777	5.4708	6.5171	6.9889
13	7.8708	8.2380	8.3148	9.0559	9.4465	9.0137	9.1253	7.7548	7.5245	5.7983	6.7750	7.1978
14	7.8804	8.2975	8.3240	9.1168	9.4787	9.1142	9.1360	7.8462	7.6298	6.0418	6.7933	7.2728
15	7.8321	8.3047	8.3331	9.1776	9.5109	9.2147	9.1466	7.8706	7.6530	6.1420	6.8161	7.3114
16	7.8492	8.3119	8.3422	9.2384	9.5430	9.3153	9.1573	7.8950	7.6761	6.2423	6.8631	7.3500
17	7.8664	8.3191	8.3514	9.2992	9.5752	9.4158	9.1680	7.9194	7.6993	6.3426	6.9102	7.3886
18	7.8836	8.3263	8.3605	9.3601	9.6074	9.5163	9.1787	7.9438	7.7225	6.4428	6.9572	7.4272
19	7.9008	8.3334	8.3696	9.4027	9.6395	9.5659	9.1894	7.9571	7.7214	6.4318	7.0042	7.4658
20	7.9180	8.3406	8.3788	9.4140	9.6717	9.5720	9.2001	7.9659	7.7136	6.4053	7.0512	7.5044
21	7.9352	8.3478	8.3879	9.4252	9.7039	9.5780	9.2108	7.9747	7.7059	6.3788	7.0982	7.5430
22	7.9523	8.3550	8.3970	9.4365	9.7361	9.5841	9.2215	7.9834	7.6982	6.3522	7.1453	7.5815
23	7.9695	8.3622	8.4062	9.4477	9.7682	9.5901	9.2322	7.9922	7.6904	6.3257	7.1923	7.6201
24	7.9867	8.3694	8.4153	9.4590	9.8004	9.5961	9.2429	8.0002	7.6896	6.3287	7.2270	7.6459
25	7.9988	8.3766	8.4244	9.4702	—	—	—	8.0048	7.7097	6.3887	7.2448	7.6588
26	8.0072	8.3838	8.4336	—	—	—	—	8.0094	7.7296	6.4570	7.2546	7.6651
27	8.0155	8.3910	8.4427	—	—	—	—	8.0139	7.7624	6.4797	7.2554	7.6661
28	8.0239	8.3982	8.4518	—	—	—	—	8.0185	7.8415	6.3722	7.2208	7.6444
29	8.0323	8.4053	8.4610	—	—	—	—	—	—	—	7.1673	7.6140
30	—	—	—	—	—	—	—	—	—	—	7.1138	7.5836