

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			
	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.8502	9.1340	9.4748	9.0966	8.7855	7.3525	6.6751	5.0196	4.7313	4.8830	5.1071	4.0065
2	7.9675	9.3297	9.3916	9.0076	8.7130	7.3839	6.8129	5.0690	4.9309	5.0359	5.5078	4.8017
3	7.9923	9.2864	9.3656	8.9396	8.6613	7.4717	6.8821	5.1735	5.4289	5.5459	6.0823	5.4287
4	8.0172	9.2257	9.4132	8.8716	8.6096	7.4991	6.9298	5.2876	5.7794	5.7366	6.4506	5.8113
5	8.0421	9.1651	9.4609	8.8036	8.5783	7.5285	6.9775	5.3499	5.9753	5.8351	6.6508	6.0037
6	8.0743	9.1045	9.5085	8.8432	8.6979	7.5343	7.0371	5.3238	6.0544	6.0582	6.7343	6.2194
7	8.1091	9.0439	9.5562	8.8840	8.6850	7.5962	7.2363	5.4210	6.3367	6.5500	6.9420	6.5487
8	8.1430	8.9727	9.5819	8.9212	8.6722	7.6254	7.3178	5.5435	6.3718	6.6358	7.1882	6.5640
9	8.1348	8.8334	9.3691	8.8074	8.6593	7.5558	7.2131	5.3842	6.2495	6.4542	7.1149	6.3958
10	8.1069	8.6518	9.3500	8.7121	8.7184	7.4808	7.1197	5.3028	6.0041	6.5711	7.0414	6.2923
11	8.2966	8.7884	9.3822	8.8126	8.8703	7.5441	7.1987	5.3868	6.2591	6.7800	7.2481	6.5485
12	8.3057	8.9250	9.4143	8.9132	9.0223	7.6074	7.2777	5.4708	6.5171	6.9889	7.4548	6.8046
13	8.3148	9.0559	9.4465	9.0137	9.1253	7.7548	7.5245	5.7983	6.7750	7.1978	7.6518	7.0182
14	8.3240	9.1168	9.4787	9.1142	9.1360	7.8462	7.6298	6.0418	6.7933	7.2728	7.6873	7.0669
15	8.3331	9.1776	9.5109	9.2147	9.1466	7.8706	7.6530	6.1420	6.8161	7.3114	7.7006	7.1156
16	8.3422	9.2384	9.5430	9.3153	9.1573	7.8950	7.6761	6.2423	6.8631	7.3500	7.7138	7.1644
17	8.3514	9.2992	9.5752	9.4158	9.1680	7.9194	7.6993	6.3426	6.9102	7.3886	7.7270	7.2131
18	8.3605	9.3601	9.6074	9.5163	9.1787	7.9438	7.7225	6.4428	6.9572	7.4272	7.7403	7.2548
19	8.3696	9.4027	9.6395	9.5659	9.1894	7.9571	7.7214	6.4318	7.0042	7.4658	7.7535	7.2692
20	8.3788	9.4140	9.6717	9.5720	9.2001	7.9659	7.7136	6.4053	7.0512	7.5044	7.7667	7.2836
21	8.3879	9.4252	9.7039	9.5780	9.2108	7.9747	7.7059	6.3788	7.0982	7.5430	7.7800	7.2980
22	8.3970	9.4365	9.7361	9.5841	9.2215	7.9834	7.6982	6.3522	7.1453	7.5815	7.7932	7.3125
23	8.4062	9.4477	9.7682	9.5901	9.2322	7.9922	7.6904	6.3257	7.1923	7.6201	7.8065	7.3231
24	8.4153	9.4590	9.8004	9.5961	9.2429	8.0002	7.6896	6.3287	7.2270	7.6459	7.8008	7.3016
25	8.4244	9.4702	—	—	—	8.0048	7.7097	6.3887	7.2448	7.6588	7.7822	7.2713
26	8.4336	—	—	—	—	8.0094	7.7296	6.4570	7.2546	7.6651	7.7780	7.2603
27	8.4427	—	—	—	—	8.0139	7.7624	6.4797	7.2554	7.6661	7.7840	7.2569
28	8.4518	—	—	—	—	8.0185	7.8415	6.3722	7.2208	7.6444	7.7915	7.2534
29	8.4610	—	—	—	—	—	—	—	7.1673	7.6140	7.7990	7.2500
30	—	—	—	—	—	—	—	—	7.1138	7.5836	7.8065	7.2465