

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											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.4307	7.4481	7.4252	7.7279	7.8502	9.1340	9.4748	9.0966	8.7855	7.3525	6.6751	5.0196
2	7.5106	7.5449	7.5140	7.8050	7.9675	9.3297	9.3916	9.0076	8.7130	7.3839	6.8129	5.0690
3	7.5426	7.5749	7.5433	7.8901	7.9923	9.2864	9.3656	8.9396	8.6613	7.4717	6.8821	5.1735
4	7.5281	7.5699	7.5429	7.9165	8.0172	9.2257	9.4132	8.8716	8.6096	7.4991	6.9298	5.2876
5	7.5137	7.5649	7.5424	7.9151	8.0421	9.1651	9.4609	8.8036	8.5783	7.5285	6.9775	5.3499
6	7.5061	7.6111	7.5534	7.9217	8.0743	9.1045	9.5085	8.8432	8.6979	7.5343	7.0371	5.3238
7	7.5084	7.6674	7.5640	7.9326	8.1091	9.0439	9.5562	8.8840	8.6850	7.5962	7.2363	5.4210
8	7.5180	7.5376	7.5742	7.9595	8.1430	8.9727	9.5819	8.9212	8.6722	7.6254	7.3178	5.5435
9	7.5375	7.5760	7.5816	7.9691	8.1348	8.8334	9.3691	8.8074	8.6593	7.5558	7.2131	5.3842
10	7.5737	7.6268	7.6367	8.0181	8.1069	8.6518	9.3500	8.7121	8.7184	7.4808	7.1197	5.3028
11	7.6318	7.6775	7.7147	8.0914	8.2966	8.7884	9.3822	8.8126	8.8703	7.5441	7.1987	5.3868
12	7.6900	7.7282	7.7928	8.1647	8.3057	8.9250	9.4143	8.9132	9.0223	7.6074	7.2777	5.4708
13	7.7482	7.7789	7.8708	8.2380	8.3148	9.0559	9.4465	9.0137	9.1253	7.7548	7.5245	5.7983
14	7.7492	7.8277	7.8804	8.2975	8.3240	9.1168	9.4787	9.1142	9.1360	7.8462	7.6298	6.0418
15	7.7489	7.8371	7.8321	8.3047	8.3331	9.1776	9.5109	9.2147	9.1466	7.8706	7.6530	6.1420
16	7.7585	7.8494	7.8492	8.3119	8.3422	9.2384	9.5430	9.3153	9.1573	7.8950	7.6761	6.2423
17	7.7682	7.8618	7.8664	8.3191	8.3514	9.2992	9.5752	9.4158	9.1680	7.9194	7.6993	6.3426
18	7.7779	7.8741	7.8836	8.3263	8.3605	9.3601	9.6074	9.5163	9.1787	7.9438	7.7225	6.4428
19	7.7875	7.8865	7.9008	8.3334	8.3696	9.4027	9.6395	9.5659	9.1894	7.9571	7.7214	6.4318
20	7.7972	7.8988	7.9180	8.3406	8.3788	9.4140	9.6717	9.5720	9.2001	7.9659	7.7136	6.4053
21	7.8068	7.9111	7.9352	8.3478	8.3879	9.4252	9.7039	9.5780	9.2108	7.9747	7.7059	6.3788
22	7.8165	7.9235	7.9523	8.3550	8.3970	9.4365	9.7361	9.5841	9.2215	7.9834	7.6982	6.3522
23	7.8261	7.9358	7.9695	8.3622	8.4062	9.4477	9.7682	9.5901	9.2322	7.9922	7.6904	6.3257
24	7.8358	7.9482	7.9867	8.3694	8.4153	9.4590	9.8004	9.5961	9.2429	8.0002	7.6896	6.3287
25	7.8431	7.9603	7.9988	8.3766	8.4244	9.4702	—	—	—	8.0048	7.7097	6.3887
26	7.8473	7.9723	8.0072	8.3838	8.4336	—	—	—	—	8.0094	7.7296	6.4570
27	7.8515	7.9843	8.0155	8.3910	8.4427	—	—	—	—	8.0139	7.7624	6.4797
28	7.8557	7.9964	8.0239	8.3982	8.4518	—	—	—	—	8.0185	7.8415	6.3722
29	7.8599	8.0084	8.0323	8.4053	8.4610	—	—	—	—	—	—	—
30	—	—	—	—	—	—	—	—	—	—	—	—