

CURRENT
STATISTICS

Government
Securities
Market

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								
	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.3525	6.6751	5.0196	4.7313	4.8830	5.1071	4.0065	4.0090	4.4459	4.1763	5.0370	4.8045
2	7.3839	6.8129	5.0690	4.9309	5.0359	5.5078	4.8017	4.9398	5.3876	5.2010	5.9969	6.0172
3	7.4717	6.8821	5.1735	5.4289	5.5459	6.0823	5.4287	5.8083	5.7660	6.2130	6.4633	6.6367
4	7.4991	6.9298	5.2876	5.7794	5.7366	6.4506	5.8113	6.0580	6.1519	6.5599	6.8698	6.8584
5	7.5285	6.9775	5.3499	5.9753	5.8351	6.6508	6.0037	6.3117	6.4988	6.7343	7.1895	7.0280
6	7.5343	7.0371	5.3238	6.0544	6.0582	6.7343	6.2194	6.6305	6.5920	6.8389	7.2960	7.1484
7	7.5962	7.2363	5.4210	6.3367	6.5500	6.9420	6.5487	6.8951	6.9382	6.9924	7.3850	7.1568
8	7.6254	7.3178	5.5435	6.3718	6.6358	7.1882	6.5640	6.9630	6.9917	7.0673	7.4468	7.1533
9	7.5558	7.2131	5.3842	6.2495	6.4542	7.1149	6.3958	6.8291	6.9899	7.0873	7.4272	7.1497
10	7.4808	7.1197	5.3028	6.0041	6.5711	7.0414	6.2923	6.7528	6.9536	6.9926	7.4969	7.3377
11	7.5441	7.1987	5.3868	6.2591	6.7800	7.2481	6.5485	6.9918	7.0107	7.2360	7.8458	7.6011
12	7.6074	7.2777	5.4708	6.5171	6.9889	7.4548	6.8046	7.3127	7.2511	7.3409	7.9966	7.6414
13	7.7548	7.5245	5.7983	6.7750	7.1978	7.6518	7.0182	7.4377	7.4029	7.4557	8.0248	7.6817
14	7.8462	7.6298	6.0418	6.7933	7.2728	7.6873	7.0669	7.4915	7.4148	7.4416	8.0530	7.7219
15	7.8706	7.6530	6.1420	6.8161	7.3114	7.7006	7.1156	7.5453	7.4206	7.4426	8.0812	7.7889
16	7.8950	7.6761	6.2423	6.8631	7.3500	7.7138	7.1644	7.5991	7.5399	7.5687	8.1095	7.9280
17	7.9194	7.6993	6.3426	6.9102	7.3886	7.7270	7.2131	7.6529	7.7222	7.6947	8.1377	8.0672
18	7.9438	7.7225	6.4428	6.9572	7.4272	7.7403	7.2548	7.6946	7.7408	7.7681	8.1561	8.1285
19	7.9571	7.7214	6.4318	7.0042	7.4658	7.7535	7.2692	7.7067	7.7595	7.7800	8.1664	8.1425
20	7.9659	7.7136	6.4053	7.0512	7.5044	7.7667	7.2836	7.7188	7.7781	7.7919	8.1766	8.1565
21	7.9747	7.7059	6.3788	7.0982	7.5430	7.7800	7.2980	7.7309	7.7967	7.8038	8.1869	8.1705
22	7.9834	7.6982	6.3522	7.1453	7.5815	7.7932	7.3125	7.7430	7.8154	7.8158	8.1971	8.1845
23	7.9922	7.6904	6.3257	7.1923	7.6201	7.8065	7.3231	7.7551	7.8340	7.8277	8.1854	8.1985
24	8.0002	7.6896	6.3287	7.2270	7.6459	7.8008	7.3016	7.7672	7.8526	7.8396	8.1553	—
25	8.0048	7.7097	6.3887	7.2448	7.6588	7.7822	7.2713	7.7793	7.8713	7.8515	8.1252	—
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	—	—	—	—	—