

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							
	Sept.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	8.7855	7.3525	6.6751	5.0196	4.7313	4.8830	5.1071	4.0065	4.0090	4.4459	4.1763	5.0370
2	8.7130	7.3839	6.8129	5.0690	4.9309	5.0359	5.5078	4.8017	4.9398	5.3876	5.2010	5.9969
3	8.6613	7.4717	6.8821	5.1735	5.4289	5.5459	6.0823	5.4287	5.8083	5.7660	6.2130	6.4633
4	8.6096	7.4991	6.9298	5.2876	5.7794	5.7366	6.4506	5.8113	6.0580	6.1519	6.5599	6.8698
5	8.5783	7.5285	6.9775	5.3499	5.9753	5.8351	6.6508	6.0037	6.3117	6.4988	6.7343	7.1895
6	8.6979	7.5343	7.0371	5.3238	6.0544	6.0582	6.7343	6.2194	6.6305	6.5920	6.8389	7.2960
7	8.6850	7.5962	7.2363	5.4210	6.3367	6.5500	6.9420	6.5487	6.8951	6.9382	6.9924	7.3850
8	8.6722	7.6254	7.3178	5.5435	6.3718	6.6358	7.1882	6.5640	6.9630	6.9917	7.0673	7.4468
9	8.6593	7.5558	7.2131	5.3842	6.2495	6.4542	7.1149	6.3958	6.8291	6.9899	7.0873	7.4272
10	8.7184	7.4808	7.1197	5.3028	6.0041	6.5711	7.0414	6.2923	6.7528	6.9536	6.9926	7.4969
11	8.8703	7.5441	7.1987	5.3868	6.2591	6.7800	7.2481	6.5485	6.9918	7.0107	7.2360	7.8458
12	9.0223	7.6074	7.2777	5.4708	6.5171	6.9889	7.4548	6.8046	7.3127	7.2511	7.3409	7.9966
13	9.1253	7.7548	7.5245	5.7983	6.7750	7.1978	7.6518	7.0182	7.4377	7.4029	7.4557	8.0248
14	9.1360	7.8462	7.6298	6.0418	6.7933	7.2728	7.6873	7.0669	7.4915	7.4148	7.4416	8.0530
15	9.1466	7.8706	7.6530	6.1420	6.8161	7.3114	7.7006	7.1156	7.5453	7.4206	7.4426	8.0812
16	9.1573	7.8950	7.6761	6.2423	6.8631	7.3500	7.7138	7.1644	7.5991	7.5399	7.5687	8.1095
17	9.1680	7.9194	7.6993	6.3426	6.9102	7.3886	7.7270	7.2131	7.6529	7.7222	7.6947	8.1377
18	9.1787	7.9438	7.7225	6.4428	6.9572	7.4272	7.7403	7.2548	7.6946	7.7408	7.7681	8.1561
19	9.1894	7.9571	7.7214	6.4318	7.0042	7.4658	7.7535	7.2692	7.7067	7.7595	7.7800	8.1664
20	9.2001	7.9659	7.7136	6.4053	7.0512	7.5044	7.7667	7.2836	7.7188	7.7781	7.7919	8.1766
21	9.2108	7.9747	7.7059	6.3788	7.0982	7.5430	7.7800	7.2980	7.7309	7.7967	7.8038	8.1869
22	9.2215	7.9834	7.6982	6.3522	7.1453	7.5815	7.7932	7.3125	7.7430	7.8154	7.8158	8.1971
23	9.2322	7.9922	7.6904	6.3257	7.1923	7.6201	7.8065	7.3231	7.7551	7.8340	7.8277	8.1854
24	9.2429	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	—	—	—	—