

# 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)	2007						2008					
	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.1362	7.6839	7.6836	7.6895	7.7597	7.6573	7.4307	7.4481	7.4252	7.7279	7.8502	9.1340
2	7.2619	7.7159	7.7759	7.7266	7.8157	7.6615	7.5106	7.5449	7.5140	7.8050	7.9675	9.3297
3	7.3610	7.7479	7.8006	7.7420	7.8257	7.6656	7.5426	7.5749	7.5433	7.8901	7.9923	9.2864
4	7.3621	7.7774	7.8014	7.7529	7.8349	7.6698	7.5281	7.5699	7.5429	7.9165	8.0172	9.2257
5	7.3980	7.7944	7.8022	7.7639	7.8441	7.6740	7.5137	7.5649	7.5424	7.9151	8.0421	9.1651
6	7.5420	7.8114	7.8100	7.7825	7.8542	7.6944	7.5061	7.6111	7.5534	7.9217	8.0743	9.1045
7	7.6543	7.8577	7.8680	7.8189	7.8672	7.7159	7.5084	7.6674	7.5640	7.9326	8.1091	9.0439
8	7.6890	7.9041	7.8750	7.8356	7.8802	7.7371	7.5180	7.5376	7.5742	7.9595	8.1430	8.9727
9	7.8113	7.9103	7.8902	7.8464	7.8937	7.7727	7.5375	7.5760	7.5816	7.9691	8.1348	8.8334
10	7.9108	7.9194	7.9155	7.8699	7.9218	7.8057	7.5737	7.6268	7.6367	8.0181	8.1069	8.6518
11	7.9338	7.9463	7.9762	7.9217	7.9727	7.8411	7.6318	7.6775	7.7147	8.0914	8.2966	8.7884
12	7.9568	7.9732	8.0369	7.9735	8.0236	7.8765	7.6900	7.7282	7.7928	8.1647	8.3057	8.9250
13	7.9798	8.0002	8.0976	8.0252	8.0745	7.9118	7.7482	7.7789	7.8708	8.2380	8.3148	9.0559
14	8.0028	8.0271	8.1583	8.0770	8.1254	7.9472	7.7492	7.8277	7.8804	8.2975	8.3240	9.1168
15	8.0265	8.0540	8.1915	8.1135	8.1523	8.0368	7.7489	7.8371	7.8321	8.3047	8.3331	9.1776
16	8.0529	8.0810	8.2079	8.1325	8.1728	8.0733	7.7585	7.8494	7.8492	8.3119	8.3422	9.2384
17	8.0793	8.1079	8.2242	8.1515	8.1934	8.0782	7.7682	7.8618	7.8664	8.3191	8.3514	9.2992
18	8.1057	8.1349	8.2406	8.1704	8.2139	8.0831	7.7779	7.8741	7.8836	8.3263	8.3605	9.3601
19	8.1321	8.1618	8.2569	8.1894	8.2345	8.0880	7.7875	7.8865	7.9008	8.3334	8.3696	9.4027
20	8.1585	8.1887	8.2733	8.2083	8.2550	8.0929	7.7972	7.8988	7.9180	8.3406	8.3788	9.4140
21	8.1849	8.2157	8.2897	8.2273	8.2756	8.0977	7.8068	7.9111	7.9352	8.3478	8.3879	9.4252
22	8.2114	8.2426	8.3060	8.2462	8.2961	8.1026	7.8165	7.9235	7.9523	8.3550	8.3970	9.4365
23	8.2378	8.2696	8.3224	8.2652	8.3167	8.1075	7.8261	7.9358	7.9695	8.3622	8.4062	9.4477
24	8.2642	8.2965	8.3387	8.2841	8.3372	8.1124	7.8358	7.9482	7.9867	8.3694	8.4153	9.4590
25	8.2906	8.3232	8.3551	8.3002	8.3516	8.1159	7.8431	7.9603	7.9988	8.3766	8.4244	9.4702
26	8.2954	8.3232	8.3714	8.3024	8.3483	8.1168	7.8473	7.9723	8.0072	8.3838	8.4336	-
27	8.2983	8.3232	8.3878	8.3047	8.3449	8.1176	7.8515	7.9843	8.0155	8.3910	8.4427	-
28	8.3013	8.3232	8.4041	8.3069	8.3415	8.1185	7.8557	7.9964	8.0239	8.3982	8.4518	-
29	8.3043	8.3231	8.4205	8.3092	8.3381	8.1193	7.8599	8.0084	8.0323	8.4053	8.4610	-
30	-	-	-	-	-	-	-	-	-	-	-	-