

# 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						
	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.6839	7.6836	7.6895	7.7597	7.6573	7.4307	7.4481	7.4252	7.7279	7.8502	9.1340	9.4748
2	7.7159	7.7759	7.7266	7.8157	7.6615	7.5106	7.5449	7.5140	7.8050	7.9675	9.3297	9.3916
3	7.7479	7.8006	7.7420	7.8257	7.6656	7.5426	7.5749	7.5433	7.8901	7.9923	9.2864	9.3656
4	7.7774	7.8014	7.7529	7.8349	7.6698	7.5281	7.5699	7.5429	7.9165	8.0172	9.2257	9.4132
5	7.7944	7.8022	7.7639	7.8441	7.6740	7.5137	7.5649	7.5424	7.9151	8.0421	9.1651	9.4609
6	7.8114	7.8100	7.7825	7.8542	7.6944	7.5061	7.6111	7.5534	7.9217	8.0743	9.1045	9.5085
7	7.8577	7.8680	7.8189	7.8672	7.7159	7.5084	7.6674	7.5640	7.9326	8.1091	9.0439	9.5562
8	7.9041	7.8750	7.8356	7.8802	7.7371	7.5180	7.5376	7.5742	7.9595	8.1430	8.9727	9.5819
9	7.9103	7.8902	7.8464	7.8937	7.7727	7.5375	7.5760	7.5816	7.9691	8.1348	8.8334	9.3691
10	7.9194	7.9155	7.8699	7.9218	7.8057	7.5737	7.6268	7.6367	8.0181	8.1069	8.6518	9.3500
11	7.9463	7.9762	7.9217	7.9727	7.8411	7.6318	7.6775	7.7147	8.0914	8.2966	8.7884	9.3822
12	7.9732	8.0369	7.9735	8.0236	7.8765	7.6900	7.7282	7.7928	8.1647	8.3057	8.9250	9.4143
13	8.0002	8.0976	8.0252	8.0745	7.9118	7.7482	7.7789	7.8708	8.2380	8.3148	9.0559	9.4465
14	8.0271	8.1583	8.0770	8.1254	7.9472	7.7492	7.8277	7.8804	8.2975	8.3240	9.1168	9.4787
15	8.0540	8.1915	8.1135	8.1523	8.0368	7.7489	7.8371	7.8321	8.3047	8.3331	9.1776	9.5109
16	8.0810	8.2079	8.1325	8.1728	8.0733	7.7585	7.8494	7.8492	8.3119	8.3422	9.2384	9.5430
17	8.1079	8.2242	8.1515	8.1934	8.0782	7.7682	7.8618	7.8664	8.3191	8.3514	9.2992	9.5752
18	8.1349	8.2406	8.1704	8.2139	8.0831	7.7779	7.8741	7.8836	8.3263	8.3605	9.3601	9.6074
19	8.1618	8.2569	8.1894	8.2345	8.0880	7.7875	7.8865	7.9008	8.3334	8.3696	9.4027	9.6395
20	8.1887	8.2733	8.2083	8.2550	8.0929	7.7972	7.8988	7.9180	8.3406	8.3788	9.4140	9.6717
21	8.2157	8.2897	8.2273	8.2756	8.0977	7.8068	7.9111	7.9352	8.3478	8.3879	9.4252	9.7039
22	8.2426	8.3060	8.2462	8.2961	8.1026	7.8165	7.9235	7.9523	8.3550	8.3970	9.4365	9.7361
23	8.2696	8.3224	8.2652	8.3167	8.1075	7.8261	7.9358	7.9695	8.3622	8.4062	9.4477	9.7682
24	8.2965	8.3387	8.2841	8.3372	8.1124	7.8358	7.9482	7.9867	8.3694	8.4153	9.4590	9.8004
25	8.3232	8.3551	8.3002	8.3516	8.1159	7.8431	7.9603	7.9988	8.3766	8.4244	9.4702	-
26	8.3232	8.3714	8.3024	8.3483	8.1168	7.8473	7.9723	8.0072	8.3838	8.4336	-	-
27	8.3232	8.3878	8.3047	8.3449	8.1176	7.8515	7.9843	8.0155	8.3910	8.4427	-	-
28	8.3232	8.4041	8.3069	8.3415	8.1185	7.8557	7.9964	8.0239	8.3982	8.4518	-	-
29	8.3231	8.4205	8.3092	8.3381	8.1193	7.8599	8.0084	8.0323	8.4053	8.4610	-	-
30	-	-	-	-	-	-	-	-	-	-	-	-