

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								
	Oct-07	Nov-07	Dec-07	Jan-08	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08	Aug-08	Sep-08
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.6895	7.7597	7.6573	7.4307	7.4481	7.4252	7.7279	7.8502	9.1340	9.4748	9.0966	8.7855
2	7.7266	7.8157	7.6615	7.5106	7.5449	7.5140	7.8050	7.9675	9.3297	9.3916	9.0076	8.7130
3	7.7420	7.8257	7.6656	7.5426	7.5749	7.5433	7.8901	7.9923	9.2864	9.3656	8.9396	8.6613
4	7.7529	7.8349	7.6698	7.5281	7.5699	7.5429	7.9165	8.0172	9.2257	9.4132	8.8716	8.6096
5	7.7639	7.8441	7.6740	7.5137	7.5649	7.5424	7.9151	8.0421	9.1651	9.4609	8.8036	8.5783
6	7.7825	7.8542	7.6944	7.5061	7.6111	7.5534	7.9217	8.0743	9.1045	9.5085	8.8432	8.6979
7	7.8189	7.8672	7.7159	7.5084	7.6674	7.5640	7.9326	8.1091	9.0439	9.5562	8.8840	8.6850
8	7.8356	7.8802	7.7371	7.5180	7.5376	7.5742	7.9595	8.1430	8.9727	9.5819	8.9212	8.6722
9	7.8464	7.8937	7.7727	7.5375	7.5760	7.5816	7.9691	8.1348	8.8334	9.3691	8.8074	8.6593
10	7.8699	7.9218	7.8057	7.5737	7.6268	7.6367	8.0181	8.1069	8.6518	9.3500	8.7121	8.7184
11	7.9217	7.9727	7.8411	7.6318	7.6775	7.7147	8.0914	8.2966	8.7884	9.3822	8.8126	8.8703
12	7.9735	8.0236	7.8765	7.6900	7.7282	7.7928	8.1647	8.3057	8.9250	9.4143	8.9132	9.0223
13	8.0252	8.0745	7.9118	7.7482	7.7789	7.8708	8.2380	8.3148	9.0559	9.4465	9.0137	9.1253
14	8.0770	8.1254	7.9472	7.7492	7.8277	7.8804	8.2975	8.3240	9.1168	9.4787	9.1142	9.1360
15	8.1135	8.1523	8.0368	7.7489	7.8371	7.8321	8.3047	8.3331	9.1776	9.5109	9.2147	9.1466
16	8.1325	8.1728	8.0733	7.7585	7.8494	7.8492	8.3119	8.3422	9.2384	9.5430	9.3153	9.1573
17	8.1515	8.1934	8.0782	7.7682	7.8618	7.8664	8.3191	8.3514	9.2992	9.5752	9.4158	9.1680
18	8.1704	8.2139	8.0831	7.7779	7.8741	7.8836	8.3263	8.3605	9.3601	9.6074	9.5163	9.1787
19	8.1894	8.2345	8.0880	7.7875	7.8865	7.9008	8.3334	8.3696	9.4027	9.6395	9.5659	9.1894
20	8.2083	8.2550	8.0929	7.7972	7.8988	7.9180	8.3406	8.3788	9.4140	9.6717	9.5720	9.2001
21	8.2273	8.2756	8.0977	7.8068	7.9111	7.9352	8.3478	8.3879	9.4252	9.7039	9.5780	9.2108
22	8.2462	8.2961	8.1026	7.8165	7.9235	7.9523	8.3550	8.3970	9.4365	9.7361	9.5841	9.2215
23	8.2652	8.3167	8.1075	7.8261	7.9358	7.9695	8.3622	8.4062	9.4477	9.7682	9.5901	9.2322
24	8.2841	8.3372	8.1124	7.8358	7.9482	7.9867	8.3694	8.4153	9.4590	9.8004	9.5961	9.2429
25	8.3002	8.3516	8.1159	7.8431	7.9603	7.9988	8.3766	8.4244	9.4702	-	-	-
26	8.3024	8.3483	8.1168	7.8473	7.9723	8.0072	8.3838	8.4336	-	-	-	-
27	8.3047	8.3449	8.1176	7.8515	7.9843	8.0155	8.3910	8.4427	-	-	-	-
28	8.3069	8.3415	8.1185	7.8557	7.9964	8.0239	8.3982	8.4518	-	-	-	-
29	8.3092	8.3381	8.1193	7.8599	8.0084	8.0323	8.4053	8.4610	-	-	-	-
30	-	-	-	-	-	-	-	-	-	-	-	-