

# 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									
	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	7.7597	7.6573	7.4307	7.4481	7.4252	7.7279	7.8502	9.1340	9.4748	9.0966	8.7855	7.3525
2	7.8157	7.6615	7.5106	7.5449	7.5140	7.8050	7.9675	9.3297	9.3916	9.0076	8.7130	7.3839
3	7.8257	7.6656	7.5426	7.5749	7.5433	7.8901	7.9923	9.2864	9.3656	8.9396	8.6613	7.4717
4	7.8349	7.6698	7.5281	7.5699	7.5429	7.9165	8.0172	9.2257	9.4132	8.8716	8.6096	7.4991
5	7.8441	7.6740	7.5137	7.5649	7.5424	7.9151	8.0421	9.1651	9.4609	8.8036	8.5783	7.5285
6	7.8542	7.6944	7.5061	7.6111	7.5534	7.9217	8.0743	9.1045	9.5085	8.8432	8.6979	7.5343
7	7.8672	7.7159	7.5084	7.6674	7.5640	7.9326	8.1091	9.0439	9.5562	8.8840	8.6850	7.5962
8	7.8802	7.7371	7.5180	7.5376	7.5742	7.9595	8.1430	8.9727	9.5819	8.9212	8.6722	7.6254
9	7.8937	7.7727	7.5375	7.5760	7.5816	7.9691	8.1348	8.8334	9.3691	8.8074	8.6593	7.5558
10	7.9218	7.8057	7.5737	7.6268	7.6367	8.0181	8.1069	8.6518	9.3500	8.7121	8.7184	7.4808
11	7.9727	7.8411	7.6318	7.6775	7.7147	8.0914	8.2966	8.7884	9.3822	8.8126	8.8703	7.5441
12	8.0236	7.8765	7.6900	7.7282	7.7928	8.1647	8.3057	8.9250	9.4143	8.9132	9.0223	7.6074
13	8.0745	7.9118	7.7482	7.7789	7.8708	8.2380	8.3148	9.0559	9.4465	9.0137	9.1253	7.7548
14	8.1254	7.9472	7.7492	7.8277	7.8804	8.2975	8.3240	9.1168	9.4787	9.1142	9.1360	7.8462
15	8.1523	8.0368	7.7489	7.8371	7.8321	8.3047	8.3331	9.1776	9.5109	9.2147	9.1466	7.8706
16	8.1728	8.0733	7.7585	7.8494	7.8492	8.3119	8.3422	9.2384	9.5430	9.3153	9.1573	7.8950
17	8.1934	8.0782	7.7682	7.8618	7.8664	8.3191	8.3514	9.2992	9.5752	9.4158	9.1680	7.9194
18	8.2139	8.0831	7.7779	7.8741	7.8836	8.3263	8.3605	9.3601	9.6074	9.5163	9.1787	7.9438
19	8.2345	8.0880	7.7875	7.8865	7.9008	8.3334	8.3696	9.4027	9.6395	9.5659	9.1894	7.9571
20	8.2550	8.0929	7.7972	7.8988	7.9180	8.3406	8.3788	9.4140	9.6717	9.5720	9.2001	7.9659
21	8.2756	8.0977	7.8068	7.9111	7.9352	8.3478	8.3879	9.4252	9.7039	9.5780	9.2108	7.9747
22	8.2961	8.1026	7.8165	7.9235	7.9523	8.3550	8.3970	9.4365	9.7361	9.5841	9.2215	7.9834
23	8.3167	8.1075	7.8261	7.9358	7.9695	8.3622	8.4062	9.4477	9.7682	9.5901	9.2322	7.9922
24	8.3372	8.1124	7.8358	7.9482	7.9867	8.3694	8.4153	9.4590	9.8004	9.5961	9.2429	8.0002
25	8.3516	8.1159	7.8431	7.9603	7.9988	8.3766	8.4244	9.4702	-	-	-	8.0048
26	8.3483	8.1168	7.8473	7.9723	8.0072	8.3838	8.4336	-	-	-	-	8.0094
27	8.3449	8.1176	7.8515	7.9843	8.0155	8.3910	8.4427	-	-	-	-	8.0139
28	8.3415	8.1185	7.8557	7.9964	8.0239	8.3982	8.4518	-	-	-	-	8.0185
29	8.3381	8.1193	7.8599	8.0084	8.0323	8.4053	8.4610	-	-	-	-	-
30	-	-	-	-	-	-	-	-	-	-	-	-