

CURRENT
STATISTICS

Government
Securities
Market

No. 26 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)	2009								2010			
	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.0090	4.4459	4.1763	5.0370	4.8045	4.6422	4.7407	5.1304	5.4382	4.8537	4.9270	5.0253
2	4.9398	5.3876	5.2010	5.9969	6.0172	6.1403	5.7709	6.1123	5.9962	5.9237	6.0252	5.9062
3	5.8083	5.7660	6.2130	6.4633	6.6367	6.6949	6.5567	6.6742	6.5542	6.5828	6.5467	6.3955
4	6.0580	6.1519	6.5599	6.8698	6.8584	6.9754	6.7920	7.0227	6.9340	7.1481	6.9477	6.8631
5	6.3117	6.4988	6.7343	7.1895	7.0280	7.1328	7.0092	7.3081	7.2528	7.4894	7.2541	7.2820
6	6.6305	6.5920	6.8389	7.2960	7.1484	7.4270	7.1976	7.4253	7.3929	7.6131	7.4669	7.4902
7	6.8951	6.9382	6.9924	7.3850	7.1568	7.4334	7.2891	7.4439	7.4051	7.6728	7.5149	7.6367
8	6.9630	6.9917	7.0673	7.4468	7.1533	7.5113	7.4394	7.5088	7.4355	7.7297	7.3728	7.7957
9	6.8291	6.9899	7.0873	7.4272	7.1497	7.3874	7.3112	7.6097	7.4713	7.7866	7.3075	7.9548
10	6.7528	6.9536	6.9926	7.4969	7.3377	7.5877	7.4580	7.7366	7.5814	7.8570	7.8250	7.7766
11	6.9918	7.0107	7.2360	7.8458	7.6011	7.8282	7.6542	7.8922	7.7629	8.0039	7.9590	7.8811
12	7.3127	7.2511	7.3409	7.9966	7.6414	7.9177	7.8333	8.0478	7.9443	8.1476	8.0738	7.9846
13	7.4377	7.4029	7.4557	8.0248	7.6817	8.0073	8.0330	8.2033	8.0775	8.1902	8.0575	8.0536
14	7.4915	7.4148	7.4416	8.0530	7.7219	8.0968	8.2198	7.9874	8.1231	8.2328	8.0411	8.1226
15	7.5453	7.4206	7.4426	8.0812	7.7889	8.1653	8.1889	8.0201	8.1688	8.2754	8.0959	8.1916
16	7.5991	7.5399	7.5687	8.1095	7.9280	8.1958	8.1580	8.1205	8.2145	8.3180	8.1713	8.2605
17	7.6529	7.7222	7.6947	8.1377	8.0672	8.2264	8.1271	8.2210	8.2601	8.3606	8.2467	8.3295
18	7.6946	7.7408	7.7681	8.1561	8.1285	8.2309	8.1349	8.2423	8.2638	—	—	8.3562
19	7.7067	7.7595	7.7800	8.1664	8.1425	8.2248	8.1527	8.2526	8.2655	—	—	8.3683
20	7.7188	7.7781	7.7919	8.1766	8.1565	8.2187	8.1706	8.2628	8.2672	—	—	8.3805
21	7.7309	7.7967	7.8038	8.1869	8.1705	8.2126	8.1885	8.2731	8.2689	—	—	8.3926
22	7.7430	7.8154	7.8158	8.1971	8.1845	8.2065	8.2064	8.2833	8.2706	—	—	8.4048
23	7.7551	7.8340	7.8277	8.1854	8.1985	8.2083	8.2243	8.2830	8.2725	—	—	—
24	7.7672	7.8526	7.8396	8.1553	—	8.2477	8.2421	8.2812	8.2743	—	—	—
25	7.7793	7.8713	7.8515	8.1252	—	8.2872	8.2600	8.2794	8.2606	—	—	—
26	7.7914	7.8899	7.8587	—	—	8.3266	—	—	8.2293	—	—	—
27	7.8035	7.9085	7.8658	—	—	8.3661	—	—	8.1980	—	—	—
28	—	—	—	—	—	—	—	—	—	—	—	—
29	—	—	—	—	—	—	—	—	—	—	—	—
30	—	—	—	—	—	—	—	—	—	—	—	—