

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
	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.8830	5.1071	4.0065	4.0090	4.4459	4.1763	5.0370	4.8045	4.6422	4.7407	5.1304	5.4382
2	5.0359	5.5078	4.8017	4.9398	5.3876	5.2010	5.9969	6.0172	6.1403	5.7709	6.1123	5.9962
3	5.5459	6.0823	5.4287	5.8083	5.7660	6.2130	6.4633	6.6367	6.6949	6.5567	6.6742	6.5542
4	5.7366	6.4506	5.8113	6.0580	6.1519	6.5599	6.8698	6.8584	6.9754	6.7920	7.0227	6.9340
5	5.8351	6.6508	6.0037	6.3117	6.4988	6.7343	7.1895	7.0280	7.1328	7.0092	7.3081	7.2528
6	6.0582	6.7343	6.2194	6.6305	6.5920	6.8389	7.2960	7.1484	7.4270	7.1976	7.4253	7.3929
7	6.5500	6.9420	6.5487	6.8951	6.9382	6.9924	7.3850	7.1568	7.4334	7.2891	7.4439	7.4051
8	6.6358	7.1882	6.5640	6.9630	6.9917	7.0673	7.4468	7.1533	7.5113	7.4394	7.5088	7.4355
9	6.4542	7.1149	6.3958	6.8291	6.9899	7.0873	7.4272	7.1497	7.3874	7.3112	7.6097	7.4713
10	6.5711	7.0414	6.2923	6.7528	6.9536	6.9926	7.4969	7.3377	7.5877	7.4580	7.7366	7.5814
11	6.7800	7.2481	6.5485	6.9918	7.0107	7.2360	7.8458	7.6011	7.8282	7.6542	7.8922	7.7629
12	6.9889	7.4548	6.8046	7.3127	7.2511	7.3409	7.9966	7.6414	7.9177	7.8333	8.0478	7.9443
13	7.1978	7.6518	7.0182	7.4377	7.4029	7.4557	8.0248	7.6817	8.0073	8.0330	8.2033	8.0775
14	7.2728	7.6873	7.0669	7.4915	7.4148	7.4416	8.0530	7.7219	8.0968	8.2198	7.9874	8.1231
15	7.3114	7.7006	7.1156	7.5453	7.4206	7.4426	8.0812	7.7889	8.1653	8.1889	8.0201	8.1688
16	7.3500	7.7138	7.1644	7.5991	7.5399	7.5687	8.1095	7.9280	8.1958	8.1580	8.1205	8.2145
17	7.3886	7.7270	7.2131	7.6529	7.7222	7.6947	8.1377	8.0672	8.2264	8.1271	8.2210	8.2601
18	7.4272	7.7403	7.2548	7.6946	7.7408	7.7681	8.1561	8.1285	8.2309	8.1349	8.2423	8.2638
19	7.4658	7.7535	7.2692	7.7067	7.7595	7.7800	8.1664	8.1425	8.2248	8.1527	8.2526	8.2655
20	7.5044	7.7667	7.2836	7.7188	7.7781	7.7919	8.1766	8.1565	8.2187	8.1706	8.2628	8.2672
21	7.5430	7.7800	7.2980	7.7309	7.7967	7.8038	8.1869	8.1705	8.2126	8.1885	8.2731	8.2689
22	7.5815	7.7932	7.3125	7.7430	7.8154	7.8158	8.1971	8.1845	8.2065	8.2064	8.2833	8.2706
23	7.6201	7.8065	7.3231	7.7551	7.8340	7.8277	8.1854	8.1985	8.2083	8.2243	8.2830	8.2725
24	7.6459	7.8008	7.3016	7.7672	7.8526	7.8396	8.1553	—	8.2477	8.2421	8.2812	8.2743
25	7.6588	7.7822	7.2713	7.7793	7.8713	7.8515	8.1252	—	8.2872	8.2600	8.2794	8.2606
26	7.6651	7.7780	7.2603	7.7914	7.8899	7.8587	—	—	8.3266	—	—	8.2293
27	7.6661	7.7840	7.2569	7.8035	7.9085	7.8658	—	—	8.3661	—	—	8.1980
28	7.6444	7.7915	7.2534	—	—	—	—	—	—	—	—	—
29	7.6140	7.7990	7.2500	—	—	—	—	—	—	—	—	—
30	7.5836	7.8065	7.2465	—	—	—	—	—	—	—	—	—