

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)	2008											
	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.
	2	3	4	5	6	7	8	9	10	11	12	13
1	5.0196	4.7313	4.8830	5.1071	4.0065	4.0090	4.4459	4.1763	5.0370	4.8045	4.6422	4.7407
2	5.0690	4.9309	5.0359	5.5078	4.8017	4.9398	5.3876	5.2010	5.9969	6.0172	6.1403	5.7709
3	5.1735	5.4289	5.5459	6.0823	5.4287	5.8083	5.7660	6.2130	6.4633	6.6367	6.6949	6.5567
4	5.2876	5.7794	5.7366	6.4506	5.8113	6.0580	6.1519	6.5599	6.8698	6.8584	6.9754	6.7920
5	5.3499	5.9753	5.8351	6.6508	6.0037	6.3117	6.4988	6.7343	7.1895	7.0280	7.1328	7.0092
6	5.3238	6.0544	6.0582	6.7343	6.2194	6.6305	6.5920	6.8389	7.2960	7.1484	7.4270	7.1976
7	5.4210	6.3367	6.5500	6.9420	6.5487	6.8951	6.9382	6.9924	7.3850	7.1568	7.4334	7.2891
8	5.5435	6.3718	6.6358	7.1882	6.5640	6.9630	6.9917	7.0673	7.4468	7.1533	7.5113	7.4394
9	5.3842	6.2495	6.4542	7.1149	6.3958	6.8291	6.9899	7.0873	7.4272	7.1497	7.3874	7.3112
10	5.3028	6.0041	6.5711	7.0414	6.2923	6.7528	6.9536	6.9926	7.4969	7.3377	7.5877	7.4580
11	5.3868	6.2591	6.7800	7.2481	6.5485	6.9918	7.0107	7.2360	7.8458	7.6011	7.8282	7.6542
12	5.4708	6.5171	6.9889	7.4548	6.8046	7.3127	7.2511	7.3409	7.9966	7.6414	7.9177	7.8333
13	5.7983	6.7750	7.1978	7.6518	7.0182	7.4377	7.4029	7.4557	8.0248	7.6817	8.0073	8.0330
14	6.0418	6.7933	7.2728	7.6873	7.0669	7.4915	7.4148	7.4416	8.0530	7.7219	8.0968	8.2198
15	6.1420	6.8161	7.3114	7.7006	7.1156	7.5453	7.4206	7.4426	8.0812	7.7889	8.1653	8.1889
16	6.2423	6.8631	7.3500	7.7138	7.1644	7.5991	7.5399	7.5687	8.1095	7.9280	8.1958	8.1580
17	6.3426	6.9102	7.3886	7.7270	7.2131	7.6529	7.7222	7.6947	8.1377	8.0672	8.2264	8.1271
18	6.4428	6.9572	7.4272	7.7403	7.2548	7.6946	7.7408	7.7681	8.1561	8.1285	8.2309	8.1349
19	6.4318	7.0042	7.4658	7.7535	7.2692	7.7067	7.7595	7.7800	8.1664	8.1425	8.2248	8.1527
20	6.4053	7.0512	7.5044	7.7667	7.2836	7.7188	7.7781	7.7919	8.1766	8.1565	8.2187	8.1706
21	6.3788	7.0982	7.5430	7.7800	7.2980	7.7309	7.7967	7.8038	8.1869	8.1705	8.2126	8.1885
22	6.3522	7.1453	7.5815	7.7932	7.3125	7.7430	7.8154	7.8158	8.1971	8.1845	8.2065	8.2064
23	6.3257	7.1923	7.6201	7.8065	7.3231	7.7551	7.8340	7.8277	8.1854	8.1985	8.2083	8.2243
24	6.3287	7.2270	7.6459	7.8008	7.3016	7.7672	7.8526	7.8396	8.1553	—	8.2477	8.2421
25	6.3887	7.2448	7.6588	7.7822	7.2713	7.7793	7.8713	7.8515	8.1252	—	8.2872	8.2600
26	6.4570	7.2546	7.6651	7.7780	7.2603	7.7914	7.8899	7.8587	—	—	8.3266	—
27	6.4797	7.2554	7.6661	7.7840	7.2569	7.8035	7.9085	7.8658	—	—	8.3661	—
28	6.3722	7.2208	7.6444	7.7915	7.2534	—	—	—	—	—	—	—
29	—	7.1673	7.6140	7.7990	7.2500	—	—	—	—	—	—	—
30	—	7.1138	7.5836	7.8065	7.2465	—	—	—	—	—	—	—