

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								
	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.6422	4.7407	5.1304	5.4382	4.8537	4.9270	5.0253	5.2199	5.4713	6.3008	6.4900	6.6385
2	6.1403	5.7709	6.1123	5.9962	5.9237	6.0252	5.9062	5.7731	6.2598	6.8782	6.8853	7.0402
3	6.6949	6.5567	6.6742	6.5542	6.5828	6.5467	6.3955	6.4002	6.6774	7.0627	7.1341	7.2261
4	6.9754	6.7920	7.0227	6.9340	7.1481	6.9477	6.8631	6.8003	6.9854	7.3425	7.4327	7.4889
5	7.1328	7.0092	7.3081	7.2528	7.4894	7.2541	7.2820	7.2405	7.2768	7.5427	7.7054	7.7148
6	7.4270	7.1976	7.4253	7.3929	7.6131	7.4669	7.4902	7.5074	7.5758	7.7089	7.8787	7.8157
7	7.4334	7.2891	7.4439	7.4051	7.6728	7.5149	7.6367	7.6095	7.5953	7.7858	7.9584	7.7901
8	7.5113	7.4394	7.5088	7.4355	7.7297	7.3728	7.7957	7.5834	7.5770	7.7908	7.9547	7.8083
9	7.3874	7.3112	7.6097	7.4713	7.7866	7.3075	7.9548	7.5447	7.5588	7.7903	7.9509	7.8265
10	7.5877	7.4580	7.7366	7.5814	7.8570	7.8250	7.7766	7.5206	7.5758	7.8286	7.9863	7.8963
11	7.8282	7.6542	7.8922	7.7629	8.0039	7.9590	7.8811	7.6701	7.7798	7.9884	8.1020	7.9875
12	7.9177	7.8333	8.0478	7.9443	8.1476	8.0738	7.9846	7.8272	7.9335	8.0996	8.0404	7.9813
13	8.0073	8.0330	8.2033	8.0775	8.1902	8.0575	8.0536	8.0028	8.0031	8.1532	8.0915	8.1548
14	8.0968	8.2198	7.9874	8.1231	8.2328	8.0411	8.1226	8.0855	8.0727	8.2069	8.1579	8.3208
15	8.1653	8.1889	8.0201	8.1688	8.2754	8.0959	8.1916	8.0946	8.1423	8.2605	8.2244	8.3011
16	8.1958	8.1580	8.1205	8.2145	8.3180	8.1713	8.2605	8.1038	8.1919	8.3142	8.2909	8.2813
17	8.2264	8.1271	8.2210	8.2601	8.3606	8.2467	8.3295	8.1129	8.1822	8.3075	8.3523	8.2665
18	8.2309	8.1349	8.2423	8.2638	—	—	8.3562	8.1285	8.1968	8.3113	8.3557	8.2777
19	8.2248	8.1527	8.2526	8.2655	—	—	8.3683	8.1453	8.2137	8.3155	8.3591	8.2889
20	8.2187	8.1706	8.2628	8.2672	—	—	8.3805	8.1621	8.2307	8.3197	8.3625	8.3002
21	8.2126	8.1885	8.2731	8.2689	—	—	8.3926	8.1186	8.2476	8.3239	8.3659	8.3114
22	8.2065	8.2064	8.2833	8.2706	—	—	8.4048	8.2209	8.2309	8.3398	8.3694	8.3219
23	8.2083	8.2243	8.2830	8.2725	—	—	—	8.2089	8.1581	8.2960	8.3728	8.3284
24	8.2477	8.2421	8.2812	8.2743	—	—	—	8.1736	8.0854	8.2517	8.3760	8.3349
25	8.2872	8.2600	8.2794	8.2606	—	—	—	8.1384	8.0126	8.2634	8.3765	8.3413
26	8.3266	—	—	8.2293	—	—	—	8.1031	—	8.2768	8.3769	8.3439
27	8.3661	—	—	8.1980	—	—	—	8.0678	—	8.2901	8.3773	8.3376
28	—	—	—	—	—	—	—	—	—	8.3034	8.3777	8.3313
29	—	—	—	—	—	—	—	—	—	8.3167	8.3782	8.3250
30	—	—	—	—	—	—	—	—	—	8.3300	8.3786	8.3187