

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											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.7313	4.8830	5.1071	4.0065	4.0090	4.4459	4.1763	5.0370	4.8045	4.6422	4.7407	5.1304
2	4.9309	5.0359	5.5078	4.8017	4.9398	5.3876	5.2010	5.9969	6.0172	6.1403	5.7709	6.1123
3	5.4289	5.5459	6.0823	5.4287	5.8083	5.7660	6.2130	6.4633	6.6367	6.6949	6.5567	6.6742
4	5.7794	5.7366	6.4506	5.8113	6.0580	6.1519	6.5599	6.8698	6.8584	6.9754	6.7920	7.0227
5	5.9753	5.8351	6.6508	6.0037	6.3117	6.4988	6.7343	7.1895	7.0280	7.1328	7.0092	7.3081
6	6.0544	6.0582	6.7343	6.2194	6.6305	6.5920	6.8389	7.2960	7.1484	7.4270	7.1976	7.4253
7	6.3367	6.5500	6.9420	6.5487	6.8951	6.9382	6.9924	7.3850	7.1568	7.4334	7.2891	7.4439
8	6.3718	6.6358	7.1882	6.5640	6.9630	6.9917	7.0673	7.4468	7.1533	7.5113	7.4394	7.5088
9	6.2495	6.4542	7.1149	6.3958	6.8291	6.9899	7.0873	7.4272	7.1497	7.3874	7.3112	7.6097
10	6.0041	6.5711	7.0414	6.2923	6.7528	6.9536	6.9926	7.4969	7.3377	7.5877	7.4580	7.7366
11	6.2591	6.7800	7.2481	6.5485	6.9918	7.0107	7.2360	7.8458	7.6011	7.8282	7.6542	7.8922
12	6.5171	6.9889	7.4548	6.8046	7.3127	7.2511	7.3409	7.9966	7.6414	7.9177	7.8333	8.0478
13	6.7750	7.1978	7.6518	7.0182	7.4377	7.4029	7.4557	8.0248	7.6817	8.0073	8.0330	8.2033
14	6.7933	7.2728	7.6873	7.0669	7.4915	7.4148	7.4416	8.0530	7.7219	8.0968	8.2198	7.9874
15	6.8161	7.3114	7.7006	7.1156	7.5453	7.4206	7.4426	8.0812	7.7889	8.1653	8.1889	8.0201
16	6.8631	7.3500	7.7138	7.1644	7.5991	7.5399	7.5687	8.1095	7.9280	8.1958	8.1580	8.1205
17	6.9102	7.3886	7.7270	7.2131	7.6529	7.7222	7.6947	8.1377	8.0672	8.2264	8.1271	8.2210
18	6.9572	7.4272	7.7403	7.2548	7.6946	7.7408	7.7681	8.1561	8.1285	8.2309	8.1349	8.2423
19	7.0042	7.4658	7.7535	7.2692	7.7067	7.7595	7.7800	8.1664	8.1425	8.2248	8.1527	8.2526
20	7.0512	7.5044	7.7667	7.2836	7.7188	7.7781	7.7919	8.1766	8.1565	8.2187	8.1706	8.2628
21	7.0982	7.5430	7.7800	7.2980	7.7309	7.7967	7.8038	8.1869	8.1705	8.2126	8.1885	8.2731
22	7.1453	7.5815	7.7932	7.3125	7.7430	7.8154	7.8158	8.1971	8.1845	8.2065	8.2064	8.2833
23	7.1923	7.6201	7.8065	7.3231	7.7551	7.8340	7.8277	8.1854	8.1985	8.2083	8.2243	8.2830
24	7.2270	7.6459	7.8008	7.3016	7.7672	7.8526	7.8396	8.1553	—	8.2477	8.2421	8.2812
25	7.2448	7.6588	7.7822	7.2713	7.7793	7.8713	7.8515	8.1252	—	8.2872	8.2600	8.2794
26	7.2546	7.6651	7.7780	7.2603	7.7914	7.8899	7.8587	—	—	8.3266	—	—
27	7.2554	7.6661	7.7840	7.2569	7.8035	7.9085	7.8658	—	—	8.3661	—	—
28	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	—	—	—	—	—	—	—	—