

**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										
	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	5.1304	5.4382	4.8537	4.9270	5.0253	5.2199	5.4713	6.3008	6.4900	6.6385	6.7671	7.2301
2	6.1123	5.9962	5.9237	6.0252	5.9062	5.7731	6.2598	6.8782	6.8853	7.0402	7.2745	7.4181
3	6.6742	6.5542	6.5828	6.5467	6.3955	6.4002	6.6774	7.0627	7.1341	7.2261	7.3436	7.6060
4	7.0227	6.9340	7.1481	6.9477	6.8631	6.8003	6.9854	7.3425	7.4327	7.4889	7.6892	7.7940
5	7.3081	7.2528	7.4894	7.2541	7.2820	7.2405	7.2768	7.5427	7.7054	7.7148	7.8347	7.9149
6	7.4253	7.3929	7.6131	7.4669	7.4902	7.5074	7.5758	7.7089	7.8787	7.8157	7.8741	7.9574
7	7.4439	7.4051	7.6728	7.5149	7.6367	7.6095	7.5953	7.7858	7.9584	7.7901	7.9908	7.9542
8	7.5088	7.4355	7.7297	7.3728	7.7957	7.5834	7.5770	7.7908	7.9547	7.8083	8.0429	7.9848
9	7.6097	7.4713	7.7866	7.3075	7.9548	7.5447	7.5588	7.7903	7.9509	7.8265	8.0949	8.0256
10	7.7366	7.5814	7.8570	7.8250	7.7766	7.5206	7.5758	7.8286	7.9863	7.8963	8.1179	8.0498
11	7.8922	7.7629	8.0039	7.9590	7.8811	7.6701	7.7798	7.9884	8.1020	7.9875	8.1105	8.0615
12	8.0478	7.9443	8.1476	8.0738	7.9846	7.8272	7.9335	8.0996	8.0404	7.9813	8.1105	8.0845
13	8.2033	8.0775	8.1902	8.0575	8.0536	8.0028	8.0031	8.1532	8.0915	8.1548	8.1731	8.1550
14	7.9874	8.1231	8.2328	8.0411	8.1226	8.0855	8.0727	8.2069	8.1579	8.3208	8.2356	8.2255
15	8.0201	8.1688	8.2754	8.0959	8.1916	8.0946	8.1423	8.2605	8.2244	8.3011	8.2982	8.2960
16	8.1205	8.2145	8.3180	8.1713	8.2605	8.1038	8.1919	8.3142	8.2909	8.2813	8.3607	8.3665
17	8.2210	8.2601	8.3606	8.2467	8.3295	8.1129	8.1822	8.3075	8.3523	8.2665	8.4094	8.4117
18	8.2423	8.2638	-	-	8.3562	8.1285	8.1968	8.3113	8.3557	8.2777	8.4146	8.4052
19	8.2526	8.2655	-	-	8.3683	8.1453	8.2137	8.3155	8.3591	8.2889	8.4198	8.3986
20	8.2628	8.2672	-	-	8.3805	8.1621	8.2307	8.3197	8.3625	8.3002	8.4250	8.3920
21	8.2731	8.2689	-	-	8.3926	8.1186	8.2476	8.3239	8.3659	8.3114	8.4302	8.3855
22	8.2833	8.2706	-	-	8.4048	8.2209	8.2309	8.3398	8.3694	8.3219	8.4349	8.3845
23	8.2830	8.2725	-	-	-	8.2089	8.1581	8.2960	8.3728	8.3284	8.4383	8.3950
24	8.2812	8.2743	-	-	-	8.1736	8.0854	8.2517	8.3760	8.3349	8.4417	8.4054
25	8.2794	8.2606	-	-	-	8.1384	8.0126	8.2634	8.3765	8.3413	8.4450	8.4159
26	-	8.2293	-	-	-	8.1031	-	8.2768	8.3769	8.3439	8.4484	8.4263
27	-	8.1980	-	-	-	8.0678	-	8.2901	8.3773	8.3376	8.4518	8.4368
28	-	-	-	-	-	-	-	8.3034	8.3777	8.3313	8.4551	8.4472
29	-	-	-	-	-	-	-	8.3167	8.3782	8.3250	8.4585	8.4577
30	-	-	-	-	-	-	-	8.3300	8.3786	8.3187	8.4619	8.4681