

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		
	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.0065	4.0090	4.4459	4.1763	5.0370	4.8045	4.6422	4.7407	5.1304	5.4382	4.8537	4.9270
2	4.8017	4.9398	5.3876	5.2010	5.9969	6.0172	6.1403	5.7709	6.1123	5.9962	5.9237	6.0252
3	5.4287	5.8083	5.7660	6.2130	6.4633	6.6367	6.6949	6.5567	6.6742	6.5542	6.5828	6.5467
4	5.8113	6.0580	6.1519	6.5599	6.8698	6.8584	6.9754	6.7920	7.0227	6.9340	7.1481	6.9477
5	6.0037	6.3117	6.4988	6.7343	7.1895	7.0280	7.1328	7.0092	7.3081	7.2528	7.4894	7.2541
6	6.2194	6.6305	6.5920	6.8389	7.2960	7.1484	7.4270	7.1976	7.4253	7.3929	7.6131	7.4669
7	6.5487	6.8951	6.9382	6.9924	7.3850	7.1568	7.4334	7.2891	7.4439	7.4051	7.6728	7.5149
8	6.5640	6.9630	6.9917	7.0673	7.4468	7.1533	7.5113	7.4394	7.5088	7.4355	7.7297	7.3728
9	6.3958	6.8291	6.9899	7.0873	7.4272	7.1497	7.3874	7.3112	7.6097	7.4713	7.7866	7.3075
10	6.2923	6.7528	6.9536	6.9926	7.4969	7.3377	7.5877	7.4580	7.7366	7.5814	7.8570	7.8250
11	6.5485	6.9918	7.0107	7.2360	7.8458	7.6011	7.8282	7.6542	7.8922	7.7629	8.0039	7.9590
12	6.8046	7.3127	7.2511	7.3409	7.9966	7.6414	7.9177	7.8333	8.0478	7.9443	8.1476	8.0738
13	7.0182	7.4377	7.4029	7.4557	8.0248	7.6817	8.0073	8.0330	8.2033	8.0775	8.1902	8.0575
14	7.0669	7.4915	7.4148	7.4416	8.0530	7.7219	8.0968	8.2198	7.9874	8.1231	8.2328	8.0411
15	7.1156	7.5453	7.4206	7.4426	8.0812	7.7889	8.1653	8.1889	8.0201	8.1688	8.2754	8.0959
16	7.1644	7.5991	7.5399	7.5687	8.1095	7.9280	8.1958	8.1580	8.1205	8.2145	8.3180	8.1713
17	7.2131	7.6529	7.7222	7.6947	8.1377	8.0672	8.2264	8.1271	8.2210	8.2601	8.3606	8.2467
18	7.2548	7.6946	7.7408	7.7681	8.1561	8.1285	8.2309	8.1349	8.2423	8.2638	—	—
19	7.2692	7.7067	7.7595	7.7800	8.1664	8.1425	8.2248	8.1527	8.2526	8.2655	—	—
20	7.2836	7.7188	7.7781	7.7919	8.1766	8.1565	8.2187	8.1706	8.2628	8.2672	—	—
21	7.2980	7.7309	7.7967	7.8038	8.1869	8.1705	8.2126	8.1885	8.2731	8.2689	—	—
22	7.3125	7.7430	7.8154	7.8158	8.1971	8.1845	8.2065	8.2064	8.2833	8.2706	—	—
23	7.3231	7.7551	7.8340	7.8277	8.1854	8.1985	8.2083	8.2243	8.2830	8.2725	—	—
24	7.3016	7.7672	7.8526	7.8396	8.1553	—	8.2477	8.2421	8.2812	8.2743	—	—
25	7.2713	7.7793	7.8713	7.8515	8.1252	—	8.2872	8.2600	8.2794	8.2606	—	—
26	7.2603	7.7914	7.8899	7.8587	—	—	8.3266	—	—	8.2293	—	—
27	7.2569	7.8035	7.9085	7.8658	—	—	8.3661	—	—	8.1980	—	—
28	7.2534	—	—	—	—	—	—	—	—	—	—	—
29	7.2500	—	—	—	—	—	—	—	—	—	—	—
30	7.2465	—	—	—	—	—	—	—	—	—	—	—