

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									
	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.7407	5.1304	5.4382	4.8537	4.9270	5.0253	5.2199	5.4713	6.3008	6.4900	6.6385	6.7671
2	5.7709	6.1123	5.9962	5.9237	6.0252	5.9062	5.7731	6.2598	6.8782	6.8853	7.0402	7.2745
3	6.5567	6.6742	6.5542	6.5828	6.5467	6.3955	6.4002	6.6774	7.0627	7.1341	7.2261	7.3436
4	6.7920	7.0227	6.9340	7.1481	6.9477	6.8631	6.8003	6.9854	7.3425	7.4327	7.4889	7.6892
5	7.0092	7.3081	7.2528	7.4894	7.2541	7.2820	7.2405	7.2768	7.5427	7.7054	7.7148	7.8347
6	7.1976	7.4253	7.3929	7.6131	7.4669	7.4902	7.5074	7.5758	7.7089	7.8787	7.8157	7.8741
7	7.2891	7.4439	7.4051	7.6728	7.5149	7.6367	7.6095	7.5953	7.7858	7.9584	7.7901	7.9908
8	7.4394	7.5088	7.4355	7.7297	7.3728	7.7957	7.5834	7.5770	7.7908	7.9547	7.8083	8.0429
9	7.3112	7.6097	7.4713	7.7866	7.3075	7.9548	7.5447	7.5588	7.7903	7.9509	7.8265	8.0949
10	7.4580	7.7366	7.5814	7.8570	7.8250	7.7766	7.5206	7.5758	7.8286	7.9863	7.8963	8.1179
11	7.6542	7.8922	7.7629	8.0039	7.9590	7.8811	7.6701	7.7798	7.9884	8.1020	7.9875	8.1105
12	7.8333	8.0478	7.9443	8.1476	8.0738	7.9846	7.8272	7.9335	8.0996	8.0404	7.9813	8.1105
13	8.0330	8.2033	8.0775	8.1902	8.0575	8.0536	8.0028	8.0031	8.1532	8.0915	8.1548	8.1731
14	8.2198	7.9874	8.1231	8.2328	8.0411	8.1226	8.0855	8.0727	8.2069	8.1579	8.3208	8.2356
15	8.1889	8.0201	8.1688	8.2754	8.0959	8.1916	8.0946	8.1423	8.2605	8.2244	8.3011	8.2982
16	8.1580	8.1205	8.2145	8.3180	8.1713	8.2605	8.1038	8.1919	8.3142	8.2909	8.2813	8.3607
17	8.1271	8.2210	8.2601	8.3606	8.2467	8.3295	8.1129	8.1822	8.3075	8.3523	8.2665	8.4094
18	8.1349	8.2423	8.2638	—	—	8.3562	8.1285	8.1968	8.3113	8.3557	8.2777	8.4146
19	8.1527	8.2526	8.2655	—	—	8.3683	8.1453	8.2137	8.3155	8.3591	8.2889	8.4198
20	8.1706	8.2628	8.2672	—	—	8.3805	8.1621	8.2307	8.3197	8.3625	8.3002	8.4250
21	8.1885	8.2731	8.2689	—	—	8.3926	8.1186	8.2476	8.3239	8.3659	8.3114	8.4302
22	8.2064	8.2833	8.2706	—	—	8.4048	8.2209	8.2309	8.3398	8.3694	8.3219	8.4349
23	8.2243	8.2830	8.2725	—	—	—	8.2089	8.1581	8.2960	8.3728	8.3284	8.4383
24	8.2421	8.2812	8.2743	—	—	—	8.1736	8.0854	8.2517	8.3760	8.3349	8.4417
25	8.2600	8.2794	8.2606	—	—	—	8.1384	8.0126	8.2634	8.3765	8.3413	8.4450
26	—	—	8.2293	—	—	—	8.1031	—	8.2768	8.3769	8.3439	8.4484
27	—	—	8.1980	—	—	—	8.0678	—	8.2901	8.3773	8.3376	8.4518
28	—	—	—	—	—	—	—	—	8.3034	8.3777	8.3313	8.4551
29	—	—	—	—	—	—	—	—	8.3167	8.3782	8.3250	8.4585
30	—	—	—	—	—	—	—	—	8.3300	8.3786	8.3187	8.4619