

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				
	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.4459	4.1763	5.0370	4.8045	4.6422	4.7407	5.1304	5.4382	4.8537	4.9270	5.0253	5.2199
2	5.3876	5.2010	5.9969	6.0172	6.1403	5.7709	6.1123	5.9962	5.9237	6.0252	5.9062	5.7731
3	5.7660	6.2130	6.4633	6.6367	6.6949	6.5567	6.6742	6.5542	6.5828	6.5467	6.3955	6.4002
4	6.1519	6.5599	6.8698	6.8584	6.9754	6.7920	7.0227	6.9340	7.1481	6.9477	6.8631	6.8003
5	6.4988	6.7343	7.1895	7.0280	7.1328	7.0092	7.3081	7.2528	7.4894	7.2541	7.2820	7.2405
6	6.5920	6.8389	7.2960	7.1484	7.4270	7.1976	7.4253	7.3929	7.6131	7.4669	7.4902	7.5074
7	6.9382	6.9924	7.3850	7.1568	7.4334	7.2891	7.4439	7.4051	7.6728	7.5149	7.6367	7.6095
8	6.9917	7.0673	7.4468	7.1533	7.5113	7.4394	7.5088	7.4355	7.7297	7.3728	7.7957	7.5834
9	6.9899	7.0873	7.4272	7.1497	7.3874	7.3112	7.6097	7.4713	7.7866	7.3075	7.9548	7.5447
10	6.9536	6.9926	7.4969	7.3377	7.5877	7.4580	7.7366	7.5814	7.8570	7.8250	7.7766	7.5206
11	7.0107	7.2360	7.8458	7.6011	7.8282	7.6542	7.8922	7.7629	8.0039	7.9590	7.8811	7.6701
12	7.2511	7.3409	7.9966	7.6414	7.9177	7.8333	8.0478	7.9443	8.1476	8.0738	7.9846	7.8272
13	7.4029	7.4557	8.0248	7.6817	8.0073	8.0330	8.2033	8.0775	8.1902	8.0575	8.0536	8.0028
14	7.4148	7.4416	8.0530	7.7219	8.0968	8.2198	7.9874	8.1231	8.2328	8.0411	8.1226	8.0855
15	7.4206	7.4426	8.0812	7.7889	8.1653	8.1889	8.0201	8.1688	8.2754	8.0959	8.1916	8.0946
16	7.5399	7.5687	8.1095	7.9280	8.1958	8.1580	8.1205	8.2145	8.3180	8.1713	8.2605	8.1038
17	7.7222	7.6947	8.1377	8.0672	8.2264	8.1271	8.2210	8.2601	8.3606	8.2467	8.3295	8.1129
18	7.7408	7.7681	8.1561	8.1285	8.2309	8.1349	8.2423	8.2638	—	—	8.3562	8.1285
19	7.7595	7.7800	8.1664	8.1425	8.2248	8.1527	8.2526	8.2655	—	—	8.3683	8.1453
20	7.7781	7.7919	8.1766	8.1565	8.2187	8.1706	8.2628	8.2672	—	—	8.3805	8.1621
21	7.7967	7.8038	8.1869	8.1705	8.2126	8.1885	8.2731	8.2689	—	—	8.3926	8.1186
22	7.8154	7.8158	8.1971	8.1845	8.2065	8.2064	8.2833	8.2706	—	—	8.4048	8.2209
23	7.8340	7.8277	8.1854	8.1985	8.2083	8.2243	8.2830	8.2725	—	—	—	8.2089
24	7.8526	7.8396	8.1553	—	8.2477	8.2421	8.2812	8.2743	—	—	—	8.1736
25	7.8713	7.8515	8.1252	—	8.2872	8.2600	8.2794	8.2606	—	—	—	8.1384
26	7.8899	7.8587	—	—	8.3266	—	—	8.2293	—	—	—	8.1031
27	7.9085	7.8658	—	—	8.3661	—	—	8.1980	—	—	—	8.0678
28	—	—	—	—	—	—	—	—	—	—	—	—
29	—	—	—	—	—	—	—	—	—	—	—	—
30	—	—	—	—	—	—	—	—	—	—	—	—