

**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)	2010											
	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	5.4382	4.8537	4.9270	5.0253	5.2199	5.4713	6.3008	6.4900	6.6385	6.7671	7.2301	7.3877
2	5.9962	5.9237	6.0252	5.9062	5.7731	6.2598	6.8782	6.8853	7.0402	7.2745	7.4181	7.5645
3	6.5542	6.5828	6.5467	6.3955	6.4002	6.6774	7.0627	7.1341	7.2261	7.3436	7.6060	7.7414
4	6.9340	7.1481	6.9477	6.8631	6.8003	6.9854	7.3425	7.4327	7.4889	7.6892	7.7940	7.8852
5	7.2528	7.4894	7.2541	7.2820	7.2405	7.2768	7.5427	7.7054	7.7148	7.8347	7.9149	7.8519
6	7.3929	7.6131	7.4669	7.4902	7.5074	7.5758	7.7089	7.8787	7.8157	7.8741	7.9574	7.8502
7	7.4051	7.6728	7.5149	7.6367	7.6095	7.5953	7.7858	7.9584	7.7901	7.9908	7.9542	7.8644
8	7.4355	7.7297	7.3728	7.7957	7.5834	7.5770	7.7908	7.9547	7.8083	8.0429	7.9848	7.8852
9	7.4713	7.7866	7.3075	7.9548	7.5447	7.5588	7.7903	7.9509	7.8265	8.0949	8.0256	7.9060
10	7.5814	7.8570	7.8250	7.7766	7.5206	7.5758	7.8286	7.9863	7.8963	8.1179	8.0498	7.9534
11	7.7629	8.0039	7.9590	7.8811	7.6701	7.7798	7.9884	8.1020	7.9875	8.1105	8.0615	8.0147
12	7.9443	8.1476	8.0738	7.9846	7.8272	7.9335	8.0996	8.0404	7.9813	8.1105	8.0845	8.0744
13	8.0775	8.1902	8.0575	8.0536	8.0028	8.0031	8.1532	8.0915	8.1548	8.1731	8.1550	8.1318
14	8.1231	8.2328	8.0411	8.1226	8.0855	8.0727	8.2069	8.1579	8.3208	8.2356	8.2255	8.1892
15	8.1688	8.2754	8.0959	8.1916	8.0946	8.1423	8.2605	8.2244	8.3011	8.2982	8.2960	8.2466
16	8.2145	8.3180	8.1713	8.2605	8.1038	8.1919	8.3142	8.2909	8.2813	8.3607	8.3665	8.3040
17	8.2601	8.3606	8.2467	8.3295	8.1129	8.1822	8.3075	8.3523	8.2665	8.4094	8.4117	8.3424
18	8.2638	-	-	8.3562	8.1285	8.1968	8.3113	8.3557	8.2777	8.4146	8.4052	8.3537
19	8.2655	-	-	8.3683	8.1453	8.2137	8.3155	8.3591	8.2889	8.4198	8.3986	8.3651
20	8.2672	-	-	8.3805	8.1621	8.2307	8.3197	8.3625	8.3002	8.4250	8.3920	8.3764
21	8.2689	-	-	8.3926	8.1186	8.2476	8.3239	8.3659	8.3114	8.4302	8.3855	8.3877
22	8.2706	-	-	8.4048	8.2209	8.2309	8.3398	8.3694	8.3219	8.4349	8.3845	8.3981
23	8.2725	-	-	-	8.2089	8.1581	8.2960	8.3728	8.3284	8.4383	8.3950	8.4066
24	8.2743	-	-	-	8.1736	8.0854	8.2517	8.3760	8.3349	8.4417	8.4054	8.4152
25	8.2606	-	-	-	8.1384	8.0126	8.2634	8.3765	8.3413	8.4450	8.4159	8.4237
26	8.2293	-	-	-	8.1031	-	8.2768	8.3769	8.3439	8.4484	8.4263	8.4322
27	8.1980	-	-	-	8.0678	-	8.2901	8.3773	8.3376	8.4518	8.4368	8.4408
28	-	-	-	-	-	-	8.3034	8.3777	8.3313	8.4551	8.4472	8.4493
29	-	-	-	-	-	-	8.3167	8.3782	8.3250	8.4585	8.4577	8.4579
30	-	-	-	-	-	-	8.3300	8.3786	8.3187	8.4619	8.4681	8.4664