

**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)	2011									2012		
	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.
	1	2	3	4	5	6	7	8	9	10	11	12
1	6.3112	8.3124	8.1875	8.3619	8.2283	8.2081	8.7114	8.7397	8.3720	8.6259	8.5654	8.3328
2	6.9231	8.3554	8.2298	8.3799	8.2650	8.2437	8.7469	8.7059	8.3161	8.5434	8.0814	8.0916
3	7.5350	8.3985	8.2722	8.3979	8.2696	8.2793	8.7823	8.6722	8.2603	8.4610	8.1851	8.1370
4	8.1469	8.4415	8.3146	8.4148	8.2873	8.3129	8.8178	8.6781	8.3743	8.3785	8.2888	8.4972
5	8.2318	8.4771	8.3496	8.4342	8.3329	8.3622	8.8603	8.7123	8.4656	8.2961	8.3051	8.5873
6	8.2385	8.4780	8.3580	8.4678	8.3445	8.4109	8.8810	8.7341	8.4918	8.3098	8.3096	8.5472
7	8.1690	8.4780	8.3625	8.5251	8.4124	8.3962	8.8635	8.7439	8.5120	8.3223	8.2896	8.5712
8	8.1525	8.4513	8.3532	8.6566	8.5700	8.4073	8.8650	8.7485	8.5300	8.3151	8.2641	8.7093
9	8.1359	8.4246	8.3440	8.5576	8.4262	8.3942	8.8666	8.7531	8.5479	8.2945	8.2214	8.6227
10	8.1267	8.4123	8.3518	8.4792	8.3543	8.3975	8.8849	8.7594	8.5459	8.2878	8.2000	8.5607
11	8.2552	8.4895	8.4205	8.5397	8.4259	8.4295	8.9145	8.7929	8.5142	8.3283	8.2268	8.6065
12	8.3151	8.5213	8.4566	8.5672	8.4559	8.4716	8.9260	8.8298	8.6100	8.3688	8.2536	8.6236
13	8.3510	8.5439	8.4897	8.5891	8.4839	8.5138	8.9375	8.8677	8.7018	8.4133	8.2957	8.6322
14	8.3870	8.5665	8.5227	8.6109	8.5118	8.5559	8.9490	8.9279	8.7660	8.4729	8.3752	8.6265
15	8.4230	8.5890	8.5557	8.6328	8.5398	8.5980	8.9605	8.9882	8.8302	8.5326	8.4548	8.6208
16	8.4590	8.6116	8.5887	8.6547	8.5708	8.6389	8.9708	9.0386	8.8678	8.5771	8.5092	8.6382
17	8.4950	8.6182	8.5943	8.6625	8.6379	8.6252	8.9707	9.0478	8.8353	8.5947	8.5316	8.6766
18	-	8.6215	8.5972	8.6678	-	8.6114	8.9707	9.0570	8.8028	8.6122	8.5541	8.7150
19	-	8.6248	8.6002	8.6731	-	8.5976	8.9707	9.0663	8.7727	8.6241	8.5717	8.7424
20	-	8.6282	8.6031	8.6784	-	8.5838	8.9707	9.0755	8.7749	8.6044	8.5736	8.7462
21	-	8.6315	8.6060	8.6837	-	8.5726	8.9707	9.0847	8.7770	8.5975	8.5755	8.7500
22	-	8.6348	-	8.6890	-	8.5749	8.9706	9.0939	8.7791	8.5911	8.5774	8.7538
23	-	8.6382	-	8.6944	-	8.5771	8.9706	9.1031	8.7813	8.5848	8.5793	8.7575
24	-	8.6415	-	8.6997	-	8.5794	8.9706	9.1123	8.7834	8.5784	8.5812	8.7613
25	-	8.6448	-	8.7050	-	8.5816	8.9706	9.1216	8.7856	8.5721	8.5831	8.7651
26	-	8.6481	-	8.7103	-	8.5839	8.9706	9.1308	8.7877	8.5658	8.5850	8.7689
27	-	8.6515	-	8.7156	-	8.5861	8.9705	9.1400	8.7898	8.5594	8.5869	8.7727
28	-	8.6548	-	8.7209	-	8.5884	8.9705	9.1492	8.7920	8.5531	8.5888	8.7765
29	-	8.6581	-	8.7262	-	8.5907	8.9705	9.1584	8.8036	8.5467	8.5907	8.7803
30	-	8.6614	-	-	-	-	-	-	8.8249	8.5404	8.5926	8.7841