

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			2011								
	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.
	1	2	3	4	5	6	7	8	9	10	11	12
1	6.7671	7.2301	7.3877	7.5435	7.4488	7.4927	6.3112	8.3124	8.1875	8.3619	8.2283	8.2081
2	7.2745	7.4181	7.5645	7.8908	7.6298	7.5488	6.9231	8.3554	8.2298	8.3799	8.2650	8.2437
3	7.3436	7.6060	7.7414	8.0996	7.8139	7.6787	7.5350	8.3985	8.2722	8.3979	8.2696	8.2793
4	7.6892	7.7940	7.8852	8.1104	7.9980	7.8747	8.1469	8.4415	8.3146	8.4148	8.2873	8.3129
5	7.8347	7.9149	7.8519	8.1212	8.0602	7.9287	8.2318	8.4771	8.3496	8.4342	8.3329	8.3622
6	7.8741	7.9574	7.8502	8.1320	8.0694	7.9465	8.2385	8.4780	8.3580	8.4678	8.3445	8.4109
7	7.9908	7.9542	7.8644	8.1679	8.0929	7.9574	8.1690	8.4780	8.3625	8.5251	8.4124	8.3962
8	8.0429	7.9848	7.8852	8.1670	8.1187	7.9681	8.1525	8.4513	8.3532	8.6566	8.5700	8.4073
9	8.0949	8.0256	7.9060	8.1496	8.1095	7.9787	8.1359	8.4246	8.3440	8.5576	8.4262	8.3942
10	8.1179	8.0498	7.9534	8.1505	8.0983	8.0223	8.1267	8.4123	8.3518	8.4792	8.3543	8.3975
11	8.1105	8.0615	8.0147	8.1577	8.1338	8.0692	8.2552	8.4895	8.4205	8.5397	8.4259	8.4295
12	8.1105	8.0845	8.0744	8.1756	8.1897	8.1168	8.3151	8.5213	8.4566	8.5672	8.4559	8.4716
13	8.1731	8.1550	8.1318	8.2127	8.2613	8.1649	8.3510	8.5439	8.4897	8.5891	8.4839	8.5138
14	8.2356	8.2255	8.1892	8.2498	8.3329	8.2130	8.3870	8.5665	8.5227	8.6109	8.5118	8.5559
15	8.2982	8.2960	8.2466	8.2869	8.4045	8.2610	8.4230	8.5890	8.5557	8.6328	8.5398	8.5980
16	8.3607	8.3665	8.3040	8.3240	8.4761	8.3091	8.4590	8.6116	8.5887	8.6547	8.5708	8.6389
17	8.4094	8.4117	8.3424	8.3612	8.5095	8.3266	8.4950	8.6182	8.5943	8.6625	8.6379	8.6252
18	8.4146	8.4052	8.3537	8.3983	8.5134	8.3285	–	8.6215	8.5972	8.6678	–	8.6114
19	8.4198	8.3986	8.3651	8.4354	8.5173	8.3305	–	8.6248	8.6002	8.6731	–	8.5976
20	8.4250	8.3920	8.3764	8.4725	8.5212	8.3324	–	8.6282	8.6031	8.6784	–	8.5838
21	8.4302	8.3855	8.3877	8.5096	8.5251	8.3343	–	8.6315	8.6060	8.6837	–	8.5726
22	8.4349	8.3845	8.3981	8.5164	8.5284	8.3363	–	8.6348	–	8.6890	–	8.5749
23	8.4383	8.3950	8.4066	8.5220	8.5318	8.3382	–	8.6382	–	8.6944	–	8.5771
24	8.4417	8.4054	8.4152	8.5276	8.5351	8.3402	–	8.6415	–	8.6997	–	8.5794
25	8.4450	8.4159	8.4237	8.5333	8.5384	8.3421	–	8.6448	–	8.7050	–	8.5816
26	8.4484	8.4263	8.4322	8.5389	8.5418	8.3456	–	8.6481	–	8.7103	–	8.5839
27	8.4518	8.4368	8.4408	8.5445	8.5451	8.3493	–	8.6515	–	8.7156	–	8.5861
28	8.4551	8.4472	8.4493	8.5501	8.5485	8.3531	–	8.6548	–	8.7209	–	8.5884
29	8.4585	8.4577	8.4579	8.5557	8.5518	8.3568	–	8.6581	–	8.7262	–	8.5907
30	8.4619	8.4681	8.4664	8.5613	8.5551	8.3606	–	8.6614	–	–	–	–