

**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						
	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.
	1	2	3	4	5	6	7	8	9	10	11	12
1	6.4900	6.6385	6.7671	7.2301	7.3877	7.5435	7.4488	7.4927	6.3112	8.3124	8.1875	8.3619
2	6.8853	7.0402	7.2745	7.4181	7.5645	7.8908	7.6298	7.5488	6.9231	8.3554	8.2298	8.3799
3	7.1341	7.2261	7.3436	7.6060	7.7414	8.0996	7.8139	7.6787	7.5350	8.3985	8.2722	8.3979
4	7.4327	7.4889	7.6892	7.7940	7.8852	8.1104	7.9980	7.8747	8.1469	8.4415	8.3146	8.4148
5	7.7054	7.7148	7.8347	7.9149	7.8519	8.1212	8.0602	7.9287	8.2318	8.4771	8.3496	8.4342
6	7.8787	7.8157	7.8741	7.9574	7.8502	8.1320	8.0694	7.9465	8.2385	8.4780	8.3580	8.4678
7	7.9584	7.7901	7.9908	7.9542	7.8644	8.1679	8.0929	7.9574	8.1690	8.4780	8.3625	8.5251
8	7.9547	7.8083	8.0429	7.9848	7.8852	8.1670	8.1187	7.9681	8.1525	8.4513	8.3532	8.6566
9	7.9509	7.8265	8.0949	8.0256	7.9060	8.1496	8.1095	7.9787	8.1359	8.4246	8.3440	8.5576
10	7.9863	7.8963	8.1179	8.0498	7.9534	8.1505	8.0983	8.0223	8.1267	8.4123	8.3518	8.4792
11	8.1020	7.9875	8.1105	8.0615	8.0147	8.1577	8.1338	8.0692	8.2552	8.4895	8.4205	8.5397
12	8.0404	7.9813	8.1105	8.0845	8.0744	8.1756	8.1897	8.1168	8.3151	8.5213	8.4566	8.5672
13	8.0915	8.1548	8.1731	8.1550	8.1318	8.2127	8.2613	8.1649	8.3510	8.5439	8.4897	8.5891
14	8.1579	8.3208	8.2356	8.2255	8.1892	8.2498	8.3329	8.2130	8.3870	8.5665	8.5227	8.6109
15	8.2244	8.3011	8.2982	8.2960	8.2466	8.2869	8.4045	8.2610	8.4230	8.5890	8.5557	8.6328
16	8.2909	8.2813	8.3607	8.3665	8.3040	8.3240	8.4761	8.3091	8.4590	8.6116	8.5887	8.6547
17	8.3523	8.2665	8.4094	8.4117	8.3424	8.3612	8.5095	8.3266	8.4950	8.6182	8.5943	8.6625
18	8.3557	8.2777	8.4146	8.4052	8.3537	8.3983	8.5134	8.3285	–	8.6215	8.5972	8.6678
19	8.3591	8.2889	8.4198	8.3986	8.3651	8.4354	8.5173	8.3305	–	8.6248	8.6002	8.6731
20	8.3625	8.3002	8.4250	8.3920	8.3764	8.4725	8.5212	8.3324	–	8.6282	8.6031	8.6784
21	8.3659	8.3114	8.4302	8.3855	8.3877	8.5096	8.5251	8.3343	–	8.6315	8.6060	8.6837
22	8.3694	8.3219	8.4349	8.3845	8.3981	8.5164	8.5284	8.3363	–	8.6348	–	8.6890
23	8.3728	8.3284	8.4383	8.3950	8.4066	8.5220	8.5318	8.3382	–	8.6382	–	8.6944
24	8.3760	8.3349	8.4417	8.4054	8.4152	8.5276	8.5351	8.3402	–	8.6415	–	8.6997
25	8.3765	8.3413	8.4450	8.4159	8.4237	8.5333	8.5384	8.3421	–	8.6448	–	8.7050
26	8.3769	8.3439	8.4484	8.4263	8.4322	8.5389	8.5418	8.3456	–	8.6481	–	8.7103
27	8.3773	8.3376	8.4518	8.4368	8.4408	8.5445	8.5451	8.3493	–	8.6515	–	8.7156
28	8.3777	8.3313	8.4551	8.4472	8.4493	8.5501	8.5485	8.3531	–	8.6548	–	8.7209
29	8.3782	8.3250	8.4585	8.4577	8.4579	8.5557	8.5518	8.3568	–	8.6581	–	8.7262
30	8.3786	8.3187	8.4619	8.4681	8.4664	8.5613	8.5551	8.3606	–	8.6614	–	–