

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									
	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.
	1	2	3	4	5	6	7	8	9	10	11	12
1	7.2301	7.3877	7.5435	7.4488	7.4927	6.3112	8.3124	8.1875	8.3619	8.2283	8.2081	8.7114
2	7.4181	7.5645	7.8908	7.6298	7.5488	6.9231	8.3554	8.2298	8.3799	8.2650	8.2437	8.7469
3	7.6060	7.7414	8.0996	7.8139	7.6787	7.5350	8.3985	8.2722	8.3979	8.2696	8.2793	8.7823
4	7.7940	7.8852	8.1104	7.9980	7.8747	8.1469	8.4415	8.3146	8.4148	8.2873	8.3129	8.8178
5	7.9149	7.8519	8.1212	8.0602	7.9287	8.2318	8.4771	8.3496	8.4342	8.3329	8.3622	8.8603
6	7.9574	7.8502	8.1320	8.0694	7.9465	8.2385	8.4780	8.3580	8.4678	8.3445	8.4109	8.8810
7	7.9542	7.8644	8.1679	8.0929	7.9574	8.1690	8.4780	8.3625	8.5251	8.4124	8.3962	8.8635
8	7.9848	7.8852	8.1670	8.1187	7.9681	8.1525	8.4513	8.3532	8.6566	8.5700	8.4073	8.8650
9	8.0256	7.9060	8.1496	8.1095	7.9787	8.1359	8.4246	8.3440	8.5576	8.4262	8.3942	8.8666
10	8.0498	7.9534	8.1505	8.0983	8.0223	8.1267	8.4123	8.3518	8.4792	8.3543	8.3975	8.8849
11	8.0615	8.0147	8.1577	8.1338	8.0692	8.2552	8.4895	8.4205	8.5397	8.4259	8.4295	8.9145
12	8.0845	8.0744	8.1756	8.1897	8.1168	8.3151	8.5213	8.4566	8.5672	8.4559	8.4716	8.9260
13	8.1550	8.1318	8.2127	8.2613	8.1649	8.3510	8.5439	8.4897	8.5891	8.4839	8.5138	8.9375
14	8.2255	8.1892	8.2498	8.3329	8.2130	8.3870	8.5665	8.5227	8.6109	8.5118	8.5559	8.9490
15	8.2960	8.2466	8.2869	8.4045	8.2610	8.4230	8.5890	8.5557	8.6328	8.5398	8.5980	8.9605
16	8.3665	8.3040	8.3240	8.4761	8.3091	8.4590	8.6116	8.5887	8.6547	8.5708	8.6389	8.9708
17	8.4117	8.3424	8.3612	8.5095	8.3266	8.4950	8.6182	8.5943	8.6625	8.6379	8.6252	8.9707
18	8.4052	8.3537	8.3983	8.5134	8.3285	–	8.6215	8.5972	8.6678	–	8.6114	8.9707
19	8.3986	8.3651	8.4354	8.5173	8.3305	–	8.6248	8.6002	8.6731	–	8.5976	8.9707
20	8.3920	8.3764	8.4725	8.5212	8.3324	–	8.6282	8.6031	8.6784	–	8.5838	8.9707
21	8.3855	8.3877	8.5096	8.5251	8.3343	–	8.6315	8.6060	8.6837	–	8.5726	8.9707
22	8.3845	8.3981	8.5164	8.5284	8.3363	–	8.6348	–	8.6890	–	8.5749	8.9706
23	8.3950	8.4066	8.5220	8.5318	8.3382	–	8.6382	–	8.6944	–	8.5771	8.9706
24	8.4054	8.4152	8.5276	8.5351	8.3402	–	8.6415	–	8.6997	–	8.5794	8.9706
25	8.4159	8.4237	8.5333	8.5384	8.3421	–	8.6448	–	8.7050	–	8.5816	8.9706
26	8.4263	8.4322	8.5389	8.5418	8.3456	–	8.6481	–	8.7103	–	8.5839	8.9706
27	8.4368	8.4408	8.5445	8.5451	8.3493	–	8.6515	–	8.7156	–	8.5861	8.9705
28	8.4472	8.4493	8.5501	8.5485	8.3531	–	8.6548	–	8.7209	–	8.5884	8.9705
29	8.4577	8.4579	8.5557	8.5518	8.3568	–	8.6581	–	8.7262	–	8.5907	8.9705
30	8.4681	8.4664	8.5613	8.5551	8.3606	–	8.6614	–	–	–	–	–