

**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	
	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.
	1	2	3	4	5	6	7	8	9	10	11	12
1	7.4927	6.3112	8.3124	8.1875	8.3619	8.2283	8.2081	8.7114	8.7397	8.3720	8.6259	8.5654
2	7.5488	6.9231	8.3554	8.2298	8.3799	8.2650	8.2437	8.7469	8.7059	8.3161	8.5434	8.0814
3	7.6787	7.5350	8.3985	8.2722	8.3979	8.2696	8.2793	8.7823	8.6722	8.2603	8.4610	8.1851
4	7.8747	8.1469	8.4415	8.3146	8.4148	8.2873	8.3129	8.8178	8.6781	8.3743	8.3785	8.2888
5	7.9287	8.2318	8.4771	8.3496	8.4342	8.3329	8.3622	8.8603	8.7123	8.4656	8.2961	8.3051
6	7.9465	8.2385	8.4780	8.3580	8.4678	8.3445	8.4109	8.8810	8.7341	8.4918	8.3098	8.3096
7	7.9574	8.1690	8.4780	8.3625	8.5251	8.4124	8.3962	8.8635	8.7439	8.5120	8.3223	8.2896
8	7.9681	8.1525	8.4513	8.3532	8.6566	8.5700	8.4073	8.8650	8.7485	8.5300	8.3151	8.2641
9	7.9787	8.1359	8.4246	8.3440	8.5576	8.4262	8.3942	8.8666	8.7531	8.5479	8.2945	8.2214
10	8.0223	8.1267	8.4123	8.3518	8.4792	8.3543	8.3975	8.8849	8.7594	8.5459	8.2878	8.2000
11	8.0692	8.2552	8.4895	8.4205	8.5397	8.4259	8.4295	8.9145	8.7929	8.5142	8.3283	8.2268
12	8.1168	8.3151	8.5213	8.4566	8.5672	8.4559	8.4716	8.9260	8.8298	8.6100	8.3688	8.2536
13	8.1649	8.3510	8.5439	8.4897	8.5891	8.4839	8.5138	8.9375	8.8677	8.7018	8.4133	8.2957
14	8.2130	8.3870	8.5665	8.5227	8.6109	8.5118	8.5559	8.9490	8.9279	8.7660	8.4729	8.3752
15	8.2610	8.4230	8.5890	8.5557	8.6328	8.5398	8.5980	8.9605	8.9882	8.8302	8.5326	8.4548
16	8.3091	8.4590	8.6116	8.5887	8.6547	8.5708	8.6389	8.9708	9.0386	8.8678	8.5771	8.5092
17	8.3266	8.4950	8.6182	8.5943	8.6625	8.6379	8.6252	8.9707	9.0478	8.8353	8.5947	8.5316
18	8.3285	–	8.6215	8.5972	8.6678	–	8.6114	8.9707	9.0570	8.8028	8.6122	8.5541
19	8.3305	–	8.6248	8.6002	8.6731	–	8.5976	8.9707	9.0663	8.7727	8.6241	8.5717
20	8.3324	–	8.6282	8.6031	8.6784	–	8.5838	8.9707	9.0755	8.7749	8.6044	8.5736
21	8.3343	–	8.6315	8.6060	8.6837	–	8.5726	8.9707	9.0847	8.7770	8.5975	8.5755
22	8.3363	–	8.6348	–	8.6890	–	8.5749	8.9706	9.0939	8.7791	8.5911	8.5774
23	8.3382	–	8.6382	–	8.6944	–	8.5771	8.9706	9.1031	8.7813	8.5848	8.5793
24	8.3402	–	8.6415	–	8.6997	–	8.5794	8.9706	9.1123	8.7834	8.5784	8.5812
25	8.3421	–	8.6448	–	8.7050	–	8.5816	8.9706	9.1216	8.7856	8.5721	8.5831
26	8.3456	–	8.6481	–	8.7103	–	8.5839	8.9706	9.1308	8.7877	8.5658	8.5850
27	8.3493	–	8.6515	–	8.7156	–	8.5861	8.9705	9.1400	8.7898	8.5594	8.5869
28	8.3531	–	8.6548	–	8.7209	–	8.5884	8.9705	9.1492	8.7920	8.5531	8.5888
29	8.3568	–	8.6581	–	8.7262	–	8.5907	8.9705	9.1584	8.8036	8.5467	8.5907
30	8.3606	–	8.6614	–	–	–	–	–	–	8.8249	8.5404	8.5926