

**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											
	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.
	1	2	3	4	5	6	7	8	9	10	11	12
1	7.5435	7.4488	7.4927	6.3112	8.3124	8.1875	8.3619	8.2283	8.2081	8.7114	8.7397	8.3720
2	7.8908	7.6298	7.5488	6.9231	8.3554	8.2298	8.3799	8.2650	8.2437	8.7469	8.7059	8.3161
3	8.0996	7.8139	7.6787	7.5350	8.3985	8.2722	8.3979	8.2696	8.2793	8.7823	8.6722	8.2603
4	8.1104	7.9980	7.8747	8.1469	8.4415	8.3146	8.4148	8.2873	8.3129	8.8178	8.6781	8.3743
5	8.1212	8.0602	7.9287	8.2318	8.4771	8.3496	8.4342	8.3329	8.3622	8.8603	8.7123	8.4656
6	8.1320	8.0694	7.9465	8.2385	8.4780	8.3580	8.4678	8.3445	8.4109	8.8810	8.7341	8.4918
7	8.1679	8.0929	7.9574	8.1690	8.4780	8.3625	8.5251	8.4124	8.3962	8.8635	8.7439	8.5120
8	8.1670	8.1187	7.9681	8.1525	8.4513	8.3532	8.6566	8.5700	8.4073	8.8650	8.7485	8.5300
9	8.1496	8.1095	7.9787	8.1359	8.4246	8.3440	8.5576	8.4262	8.3942	8.8666	8.7531	8.5479
10	8.1505	8.0983	8.0223	8.1267	8.4123	8.3518	8.4792	8.3543	8.3975	8.8849	8.7594	8.5459
11	8.1577	8.1338	8.0692	8.2552	8.4895	8.4205	8.5397	8.4259	8.4295	8.9145	8.7929	8.5142
12	8.1756	8.1897	8.1168	8.3151	8.5213	8.4566	8.5672	8.4559	8.4716	8.9260	8.8298	8.6100
13	8.2127	8.2613	8.1649	8.3510	8.5439	8.4897	8.5891	8.4839	8.5138	8.9375	8.8677	8.7018
14	8.2498	8.3329	8.2130	8.3870	8.5665	8.5227	8.6109	8.5118	8.5559	8.9490	8.9279	8.7660
15	8.2869	8.4045	8.2610	8.4230	8.5890	8.5557	8.6328	8.5398	8.5980	8.9605	8.9882	8.8302
16	8.3240	8.4761	8.3091	8.4590	8.6116	8.5887	8.6547	8.5708	8.6389	8.9708	9.0386	8.8678
17	8.3612	8.5095	8.3266	8.4950	8.6182	8.5943	8.6625	8.6379	8.6252	8.9707	9.0478	8.8353
18	8.3983	8.5134	8.3285	–	8.6215	8.5972	8.6678	–	8.6114	8.9707	9.0570	8.8028
19	8.4354	8.5173	8.3305	–	8.6248	8.6002	8.6731	–	8.5976	8.9707	9.0663	8.7727
20	8.4725	8.5212	8.3324	–	8.6282	8.6031	8.6784	–	8.5838	8.9707	9.0755	8.7749
21	8.5096	8.5251	8.3343	–	8.6315	8.6060	8.6837	–	8.5726	8.9707	9.0847	8.7770
22	8.5164	8.5284	8.3363	–	8.6348	–	8.6890	–	8.5749	8.9706	9.0939	8.7791
23	8.5220	8.5318	8.3382	–	8.6382	–	8.6944	–	8.5771	8.9706	9.1031	8.7813
24	8.5276	8.5351	8.3402	–	8.6415	–	8.6997	–	8.5794	8.9706	9.1123	8.7834
25	8.5333	8.5384	8.3421	–	8.6448	–	8.7050	–	8.5816	8.9706	9.1216	8.7856
26	8.5389	8.5418	8.3456	–	8.6481	–	8.7103	–	8.5839	8.9706	9.1308	8.7877
27	8.5445	8.5451	8.3493	–	8.6515	–	8.7156	–	8.5861	8.9705	9.1400	8.7898
28	8.5501	8.5485	8.3531	–	8.6548	–	8.7209	–	8.5884	8.9705	9.1492	8.7920
29	8.5557	8.5518	8.3568	–	8.6581	–	8.7262	–	8.5907	8.9705	9.1584	8.8036
30	8.5613	8.5551	8.3606	–	8.6614	–	–	–	–	–	–	8.8249