

**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							
	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.
	1	2	3	4	5	6	7	8	9	10	11	12
1	8.2081	8.7114	8.7397	8.3720	8.6259	8.5654	8.3328	8.0040	8.0093	7.9044	7.9421	7.8684
2	8.2437	8.7469	8.7059	8.3161	8.5434	8.0814	8.0916	8.1086	8.0607	7.9657	7.9937	7.9380
3	8.2793	8.7823	8.6722	8.2603	8.4610	8.1851	8.1370	8.2132	8.1121	8.0269	8.0453	8.0152
4	8.3129	8.8178	8.6781	8.3743	8.3785	8.2888	8.4972	8.3178	8.2010	8.0881	8.0969	8.1207
5	8.3622	8.8603	8.7123	8.4656	8.2961	8.3051	8.5873	8.4434	8.2914	8.0767	8.1518	8.2160
6	8.4109	8.8810	8.7341	8.4918	8.3098	8.3096	8.5472	8.6149	8.3686	8.2090	8.2291	8.2584
7	8.3962	8.8635	8.7439	8.5120	8.3223	8.2896	8.5712	8.5664	8.3337	8.2225	8.2553	8.3049
8	8.4073	8.8650	8.7485	8.5300	8.3151	8.2641	8.7093	8.5482	8.3360	8.2012	8.2879	8.3476
9	8.3942	8.8666	8.7531	8.5479	8.2945	8.2214	8.6227	8.6047	8.4013	8.1839	8.2858	8.3228
10	8.3975	8.8849	8.7594	8.5459	8.2878	8.2000	8.5607	8.6523	8.4599	8.2269	8.2631	8.3135
11	8.4295	8.9145	8.7929	8.5142	8.3283	8.2268	8.6065	8.6739	8.4733	8.3740	8.3457	8.3687
12	8.4716	8.9260	8.8298	8.6100	8.3688	8.2536	8.6236	8.6851	8.4689	8.4157	8.3705	8.4016
13	8.5138	8.9375	8.8677	8.7018	8.4133	8.2957	8.6322	8.7123	8.4953	8.4380	8.3581	8.3970
14	8.5559	8.9490	8.9279	8.7660	8.4729	8.3752	8.6265	8.7583	8.5475	8.4487	8.3377	8.3907
15	8.5980	8.9605	8.9882	8.8302	8.5326	8.4548	8.6208	8.8042	8.5998	8.4595	8.4327	8.4334
16	8.6389	8.9708	9.0386	8.8678	8.5771	8.5092	8.6382	8.8273	8.6180	8.4905	8.4718	8.4762
17	8.6252	8.9707	9.0478	8.8353	8.5947	8.5316	8.6766	8.8356	8.6211	8.5235	8.5018	8.5189
18	8.6114	8.9707	9.0570	8.8028	8.6122	8.5541	8.7150	8.8440	8.6242	8.5565	8.5317	8.5617
19	8.5976	8.9707	9.0663	8.7727	8.6241	8.5717	8.7424	8.8555	8.6386	8.5749	8.5508	8.5752
20	8.5838	8.9707	9.0755	8.7749	8.6044	8.5736	8.7462	8.8715	8.6651	8.5819	8.5641	8.5791
21	8.5726	8.9707	9.0847	8.7770	8.5975	8.5755	8.7500	8.8876	8.6915	8.5889	8.5774	8.5836
22	8.5749	8.9706	9.0939	8.7791	8.5911	8.5774	8.7538	8.9036	8.7179	8.5960	8.5908	8.5881
23	8.5771	8.9706	9.1031	8.7813	8.5848	8.5793	8.7575	8.9197	8.7443	8.6030	8.6041	8.5926
24	8.5794	8.9706	9.1123	8.7834	8.5784	8.5812	8.7613	8.9357	8.7708	8.6103	8.6159	8.5971
25	8.5816	8.9706	9.1216	8.7856	8.5721	8.5831	8.7651	8.9307	8.7709	8.6210	8.6187	8.6016
26	8.5839	8.9706	9.1308	8.7877	8.5658	8.5850	8.7689	8.9232	8.7705	8.6317	8.6216	8.6061
27	8.5861	8.9705	9.1400	8.7898	8.5594	8.5869	8.7727	8.9156	8.7702	8.6423	8.6245	8.6106
28	8.5884	8.9705	9.1492	8.7920	8.5531	8.5888	8.7765	8.9081	8.7698	8.6530	8.6274	8.6151
29	8.5907	8.9705	9.1584	8.8036	8.5467	8.5907	8.7803	8.9006	8.7695	8.6579	8.6302	8.6196
30	-	-	-	8.8249	8.5404	8.5926	8.7841	8.8931	8.7691	8.6628	8.6331	8.6242