

**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						
	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	8.2283	8.2081	8.7114	8.7397	8.3720	8.6259	8.5654	8.3328	8.0040	8.0093	7.9044	7.9421
2	8.2650	8.2437	8.7469	8.7059	8.3161	8.5434	8.0814	8.0916	8.1086	8.0607	7.9657	7.9937
3	8.2696	8.2793	8.7823	8.6722	8.2603	8.4610	8.1851	8.1370	8.2132	8.1121	8.0269	8.0453
4	8.2873	8.3129	8.8178	8.6781	8.3743	8.3785	8.2888	8.4972	8.3178	8.2010	8.0881	8.0969
5	8.3329	8.3622	8.8603	8.7123	8.4656	8.2961	8.3051	8.5873	8.4434	8.2914	8.0767	8.1518
6	8.3445	8.4109	8.8810	8.7341	8.4918	8.3098	8.3096	8.5472	8.6149	8.3686	8.2090	8.2291
7	8.4124	8.3962	8.8635	8.7439	8.5120	8.3223	8.2896	8.5712	8.5664	8.3337	8.2225	8.2553
8	8.5700	8.4073	8.8650	8.7485	8.5300	8.3151	8.2641	8.7093	8.5482	8.3360	8.2012	8.2879
9	8.4262	8.3942	8.8666	8.7531	8.5479	8.2945	8.2214	8.6227	8.6047	8.4013	8.1839	8.2858
10	8.3543	8.3975	8.8849	8.7594	8.5459	8.2878	8.2000	8.5607	8.6523	8.4599	8.2269	8.2631
11	8.4259	8.4295	8.9145	8.7929	8.5142	8.3283	8.2268	8.6065	8.6739	8.4733	8.3740	8.3457
12	8.4559	8.4716	8.9260	8.8298	8.6100	8.3688	8.2536	8.6236	8.6851	8.4689	8.4157	8.3705
13	8.4839	8.5138	8.9375	8.8677	8.7018	8.4133	8.2957	8.6322	8.7123	8.4953	8.4380	8.3581
14	8.5118	8.5559	8.9490	8.9279	8.7660	8.4729	8.3752	8.6265	8.7583	8.5475	8.4487	8.3377
15	8.5398	8.5980	8.9605	8.9882	8.8302	8.5326	8.4548	8.6208	8.8042	8.5998	8.4595	8.4327
16	8.5708	8.6389	8.9708	9.0386	8.8678	8.5771	8.5092	8.6382	8.8273	8.6180	8.4905	8.4718
17	8.6379	8.6252	8.9707	9.0478	8.8353	8.5947	8.5316	8.6766	8.8356	8.6211	8.5235	8.5018
18	–	8.6114	8.9707	9.0570	8.8028	8.6122	8.5541	8.7150	8.8440	8.6242	8.5565	8.5317
19	–	8.5976	8.9707	9.0663	8.7727	8.6241	8.5717	8.7424	8.8555	8.6386	8.5749	8.5508
20	–	8.5838	8.9707	9.0755	8.7749	8.6044	8.5736	8.7462	8.8715	8.6651	8.5819	8.5641
21	–	8.5726	8.9707	9.0847	8.7770	8.5975	8.5755	8.7500	8.8876	8.6915	8.5889	8.5774
22	–	8.5749	8.9706	9.0939	8.7791	8.5911	8.5774	8.7538	8.9036	8.7179	8.5960	8.5908
23	–	8.5771	8.9706	9.1031	8.7813	8.5848	8.5793	8.7575	8.9197	8.7443	8.6030	8.6041
24	–	8.5794	8.9706	9.1123	8.7834	8.5784	8.5812	8.7613	8.9357	8.7708	8.6103	8.6159
25	–	8.5816	8.9706	9.1216	8.7856	8.5721	8.5831	8.7651	8.9307	8.7709	8.6210	8.6187
26	–	8.5839	8.9706	9.1308	8.7877	8.5658	8.5850	8.7689	8.9232	8.7705	8.6317	8.6216
27	–	8.5861	8.9705	9.1400	8.7898	8.5594	8.5869	8.7727	8.9156	8.7702	8.6423	8.6245
28	–	8.5884	8.9705	9.1492	8.7920	8.5531	8.5888	8.7765	8.9081	8.7698	8.6530	8.6274
29	–	8.5907	8.9705	9.1584	8.8036	8.5467	8.5907	8.7803	8.9006	8.7695	8.6579	8.6302
30	–	–	–	–	8.8249	8.5404	8.5926	8.7841	8.8931	8.7691	8.6628	8.6331