

**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					
	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.
	1	2	3	4	5	6	7	8	9	10	11	12
1	6.3008	6.4900	6.6385	6.7671	7.2301	7.3877	7.5435	7.4488	7.4927	6.3112	8.3124	8.1875
2	6.8782	6.8853	7.0402	7.2745	7.4181	7.5645	7.8908	7.6298	7.5488	6.9231	8.3554	8.2298
3	7.0627	7.1341	7.2261	7.3436	7.6060	7.7414	8.0996	7.8139	7.6787	7.5350	8.3985	8.2722
4	7.3425	7.4327	7.4889	7.6892	7.7940	7.8852	8.1104	7.9980	7.8747	8.1469	8.4415	8.3146
5	7.5427	7.7054	7.7148	7.8347	7.9149	7.8519	8.1212	8.0602	7.9287	8.2318	8.4771	8.3496
6	7.7089	7.8787	7.8157	7.8741	7.9574	7.8502	8.1320	8.0694	7.9465	8.2385	8.4780	8.3580
7	7.7858	7.9584	7.7901	7.9908	7.9542	7.8644	8.1679	8.0929	7.9574	8.1690	8.4780	8.3625
8	7.7908	7.9547	7.8083	8.0429	7.9848	7.8852	8.1670	8.1187	7.9681	8.1525	8.4513	8.3532
9	7.7903	7.9509	7.8265	8.0949	8.0256	7.9060	8.1496	8.1095	7.9787	8.1359	8.4246	8.3440
10	7.8286	7.9863	7.8963	8.1179	8.0498	7.9534	8.1505	8.0983	8.0223	8.1267	8.4123	8.3518
11	7.9884	8.1020	7.9875	8.1105	8.0615	8.0147	8.1577	8.1338	8.0692	8.2552	8.4895	8.4205
12	8.0996	8.0404	7.9813	8.1105	8.0845	8.0744	8.1756	8.1897	8.1168	8.3151	8.5213	8.4566
13	8.1532	8.0915	8.1548	8.1731	8.1550	8.1318	8.2127	8.2613	8.1649	8.3510	8.5439	8.4897
14	8.2069	8.1579	8.3208	8.2356	8.2255	8.1892	8.2498	8.3329	8.2130	8.3870	8.5665	8.5227
15	8.2605	8.2244	8.3011	8.2982	8.2960	8.2466	8.2869	8.4045	8.2610	8.4230	8.5890	8.5557
16	8.3142	8.2909	8.2813	8.3607	8.3665	8.3040	8.3240	8.4761	8.3091	8.4590	8.6116	8.5887
17	8.3075	8.3523	8.2665	8.4094	8.4117	8.3424	8.3612	8.5095	8.3266	8.4950	8.6182	8.5943
18	8.3113	8.3557	8.2777	8.4146	8.4052	8.3537	8.3983	8.5134	8.3285	–	8.6215	8.5972
19	8.3155	8.3591	8.2889	8.4198	8.3986	8.3651	8.4354	8.5173	8.3305	–	8.6248	8.6002
20	8.3197	8.3625	8.3002	8.4250	8.3920	8.3764	8.4725	8.5212	8.3324	–	8.6282	8.6031
21	8.3239	8.3659	8.3114	8.4302	8.3855	8.3877	8.5096	8.5251	8.3343	–	8.6315	8.6060
22	8.3398	8.3694	8.3219	8.4349	8.3845	8.3981	8.5164	8.5284	8.3363	–	8.6348	–
23	8.2960	8.3728	8.3284	8.4383	8.3950	8.4066	8.5220	8.5318	8.3382	–	8.6382	–
24	8.2517	8.3760	8.3349	8.4417	8.4054	8.4152	8.5276	8.5351	8.3402	–	8.6415	–
25	8.2634	8.3765	8.3413	8.4450	8.4159	8.4237	8.5333	8.5384	8.3421	–	8.6448	–
26	8.2768	8.3769	8.3439	8.4484	8.4263	8.4322	8.5389	8.5418	8.3456	–	8.6481	–
27	8.2901	8.3773	8.3376	8.4518	8.4368	8.4408	8.5445	8.5451	8.3493	–	8.6515	–
28	8.3034	8.3777	8.3313	8.4551	8.4472	8.4493	8.5501	8.5485	8.3531	–	8.6548	–
29	8.3167	8.3782	8.3250	8.4585	8.4577	8.4579	8.5557	8.5518	8.3568	–	8.6581	–
30	8.3300	8.3786	8.3187	8.4619	8.4681	8.4664	8.5613	8.5551	8.3606	–	8.6614	–