

**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								
	Oct.	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.
	1	2	3	4	5	6	7	8	9	10	11	12
1	8.7114	8.7397	8.3720	8.6259	8.5654	8.3328	8.0040	8.0093	7.9044	7.9421	7.8684	7.9050
2	8.7469	8.7059	8.3161	8.5434	8.0814	8.0916	8.1086	8.0607	7.9657	7.9937	7.9380	7.9761
3	8.7823	8.6722	8.2603	8.4610	8.1851	8.1370	8.2132	8.1121	8.0269	8.0453	8.0152	8.0472
4	8.8178	8.6781	8.3743	8.3785	8.2888	8.4972	8.3178	8.2010	8.0881	8.0969	8.1207	8.1183
5	8.8603	8.7123	8.4656	8.2961	8.3051	8.5873	8.4434	8.2914	8.0767	8.1518	8.2160	8.1926
6	8.8810	8.7341	8.4918	8.3098	8.3096	8.5472	8.6149	8.3686	8.2090	8.2291	8.2584	8.2358
7	8.8635	8.7439	8.5120	8.3223	8.2896	8.5712	8.5664	8.3337	8.2225	8.2553	8.3049	8.2315
8	8.8650	8.7485	8.5300	8.3151	8.2641	8.7093	8.5482	8.3360	8.2012	8.2879	8.3476	8.2733
9	8.8666	8.7531	8.5479	8.2945	8.2214	8.6227	8.6047	8.4013	8.1839	8.2858	8.3228	8.2382
10	8.8849	8.7594	8.5459	8.2878	8.2000	8.5607	8.6523	8.4599	8.2269	8.2631	8.3135	8.1388
11	8.9145	8.7929	8.5142	8.3283	8.2268	8.6065	8.6739	8.4733	8.3740	8.3457	8.3687	8.1512
12	8.9260	8.8298	8.6100	8.3688	8.2536	8.6236	8.6851	8.4689	8.4157	8.3705	8.4016	8.1635
13	8.9375	8.8677	8.7018	8.4133	8.2957	8.6322	8.7123	8.4953	8.4380	8.3581	8.3970	8.1765
14	8.9490	8.9279	8.7660	8.4729	8.3752	8.6265	8.7583	8.5475	8.4487	8.3377	8.3907	8.2622
15	8.9605	8.9882	8.8302	8.5326	8.4548	8.6208	8.8042	8.5998	8.4595	8.4327	8.4334	8.3722
16	8.9708	9.0386	8.8678	8.5771	8.5092	8.6382	8.8273	8.6180	8.4905	8.4718	8.4762	8.3906
17	8.9707	9.0478	8.8353	8.5947	8.5316	8.6766	8.8356	8.6211	8.5235	8.5018	8.5189	8.4090
18	8.9707	9.0570	8.8028	8.6122	8.5541	8.7150	8.8440	8.6242	8.5565	8.5317	8.5617	8.4274
19	8.9707	9.0663	8.7727	8.6241	8.5717	8.7424	8.8555	8.6386	8.5749	8.5508	8.5752	8.4597
20	8.9707	9.0755	8.7749	8.6044	8.5736	8.7462	8.8715	8.6651	8.5819	8.5641	8.5791	8.4742
21	8.9707	9.0847	8.7770	8.5975	8.5755	8.7500	8.8876	8.6915	8.5889	8.5774	8.5836	8.4758
22	8.9706	9.0939	8.7791	8.5911	8.5774	8.7538	8.9036	8.7179	8.5960	8.5908	8.5881	8.4775
23	8.9706	9.1031	8.7813	8.5848	8.5793	8.7575	8.9197	8.7443	8.6030	8.6041	8.5926	8.4792
24	8.9706	9.1123	8.7834	8.5784	8.5812	8.7613	8.9357	8.7708	8.6103	8.6159	8.5971	8.4813
25	8.9706	9.1216	8.7856	8.5721	8.5831	8.7651	8.9307	8.7709	8.6210	8.6187	8.6016	8.4845
26	8.9706	9.1308	8.7877	8.5658	8.5850	8.7689	8.9232	8.7705	8.6317	8.6216	8.6061	8.4878
27	8.9705	9.1400	8.7898	8.5594	8.5869	8.7727	8.9156	8.7702	8.6423	8.6245	8.6106	8.4910
28	8.9705	9.1492	8.7920	8.5531	8.5888	8.7765	8.9081	8.7698	8.6530	8.6274	8.6151	8.4942
29	8.9705	9.1584	8.8036	8.5467	8.5907	8.7803	8.9006	8.7695	8.6579	8.6302	8.6196	8.4975
30	-	-	8.8249	8.5404	8.5926	8.7841	8.8931	8.7691	8.6628	8.6331	8.6242	8.5007