

**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									
	Nov.	Dec.	Jan.	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.
	1	2	3	4	5	6	7	8	9	10	11	12
1	8.7397	8.3720	8.6259	8.5654	8.3328	8.0040	8.0093	7.9044	7.9421	7.8684	7.9050	8.0658
2	8.7059	8.3161	8.5434	8.0814	8.0916	8.1086	8.0607	7.9657	7.9937	7.9380	7.9761	8.0172
3	8.6722	8.2603	8.4610	8.1851	8.1370	8.2132	8.1121	8.0269	8.0453	8.0152	8.0472	8.0152
4	8.6781	8.3743	8.3785	8.2888	8.4972	8.3178	8.2010	8.0881	8.0969	8.1207	8.1183	8.0897
5	8.7123	8.4656	8.2961	8.3051	8.5873	8.4434	8.2914	8.0767	8.1518	8.2160	8.1926	8.1880
6	8.7341	8.4918	8.3098	8.3096	8.5472	8.6149	8.3686	8.2090	8.2291	8.2584	8.2358	8.2490
7	8.7439	8.5120	8.3223	8.2896	8.5712	8.5664	8.3337	8.2225	8.2553	8.3049	8.2315	8.2261
8	8.7485	8.5300	8.3151	8.2641	8.7093	8.5482	8.3360	8.2012	8.2879	8.3476	8.2733	8.2236
9	8.7531	8.5479	8.2945	8.2214	8.6227	8.6047	8.4013	8.1839	8.2858	8.3228	8.2382	8.2056
10	8.7594	8.5459	8.2878	8.2000	8.5607	8.6523	8.4599	8.2269	8.2631	8.3135	8.1388	8.2010
11	8.7929	8.5142	8.3283	8.2268	8.6065	8.6739	8.4733	8.3740	8.3457	8.3687	8.1512	8.2179
12	8.8298	8.6100	8.3688	8.2536	8.6236	8.6851	8.4689	8.4157	8.3705	8.4016	8.1635	8.2347
13	8.8677	8.7018	8.4133	8.2957	8.6322	8.7123	8.4953	8.4380	8.3581	8.3970	8.1765	8.2535
14	8.9279	8.7660	8.4729	8.3752	8.6265	8.7583	8.5475	8.4487	8.3377	8.3907	8.2622	8.3012
15	8.9882	8.8302	8.5326	8.4548	8.6208	8.8042	8.5998	8.4595	8.4327	8.4334	8.3722	8.3680
16	9.0386	8.8678	8.5771	8.5092	8.6382	8.8273	8.6180	8.4905	8.4718	8.4762	8.3906	8.3729
17	9.0478	8.8353	8.5947	8.5316	8.6766	8.8356	8.6211	8.5235	8.5018	8.5189	8.4090	8.3779
18	9.0570	8.8028	8.6122	8.5541	8.7150	8.8440	8.6242	8.5565	8.5317	8.5617	8.4274	8.3828
19	9.0663	8.7727	8.6241	8.5717	8.7424	8.8555	8.6386	8.5749	8.5508	8.5752	8.4597	8.3751
20	9.0755	8.7749	8.6044	8.5736	8.7462	8.8715	8.6651	8.5819	8.5641	8.5791	8.4742	8.3733
21	9.0847	8.7770	8.5975	8.5755	8.7500	8.8876	8.6915	8.5889	8.5774	8.5836	8.4758	8.3745
22	9.0939	8.7791	8.5911	8.5774	8.7538	8.9036	8.7179	8.5960	8.5908	8.5881	8.4775	8.3757
23	9.1031	8.7813	8.5848	8.5793	8.7575	8.9197	8.7443	8.6030	8.6041	8.5926	8.4792	8.3768
24	9.1123	8.7834	8.5784	8.5812	8.7613	8.9357	8.7708	8.6103	8.6159	8.5971	8.4813	8.3793
25	9.1216	8.7856	8.5721	8.5831	8.7651	8.9307	8.7709	8.6210	8.6187	8.6016	8.4845	8.3838
26	9.1308	8.7877	8.5658	8.5850	8.7689	8.9232	8.7705	8.6317	8.6216	8.6061	8.4878	8.3882
27	9.1400	8.7898	8.5594	8.5869	8.7727	8.9156	8.7702	8.6423	8.6245	8.6106	8.4910	8.3927
28	9.1492	8.7920	8.5531	8.5888	8.7765	8.9081	8.7698	8.6530	8.6274	8.6151	8.4942	8.3971
29	9.1584	8.8036	8.5467	8.5907	8.7803	8.9006	8.7695	8.6579	8.6302	8.6196	8.4975	8.4016
30	–	8.8249	8.5404	8.5926	8.7841	8.8931	8.7691	8.6628	8.6331	8.6242	8.5007	8.4060