

**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
	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.
1	2	3	4	5	6	7	8	9	10	11	12	13
1	4.8537	4.9270	5.0253	5.2199	5.4713	6.3008	6.4900	6.6385	6.7671	7.2301	7.3877	7.5435
2	5.9237	6.0252	5.9062	5.7731	6.2598	6.8782	6.8853	7.0402	7.2745	7.4181	7.5645	7.8908
3	6.5828	6.5467	6.3955	6.4002	6.6774	7.0627	7.1341	7.2261	7.3436	7.6060	7.7414	8.0996
4	7.1481	6.9477	6.8631	6.8003	6.9854	7.3425	7.4327	7.4889	7.6892	7.7940	7.8852	8.1104
5	7.4894	7.2541	7.2820	7.2405	7.2768	7.5427	7.7054	7.7148	7.8347	7.9149	7.8519	8.1212
6	7.6131	7.4669	7.4902	7.5074	7.5758	7.7089	7.8787	7.8157	7.8741	7.9574	7.8502	8.1320
7	7.6728	7.5149	7.6367	7.6095	7.5953	7.7858	7.9584	7.7901	7.9908	7.9542	7.8644	8.1679
8	7.7297	7.3728	7.7957	7.5834	7.5770	7.7908	7.9547	7.8083	8.0429	7.9848	7.8852	8.1670
9	7.7866	7.3075	7.9548	7.5447	7.5588	7.7903	7.9509	7.8265	8.0949	8.0256	7.9060	8.1496
10	7.8570	7.8250	7.7766	7.5206	7.5758	7.8286	7.9863	7.8963	8.1179	8.0498	7.9534	8.1505
11	8.0039	7.9590	7.8811	7.6701	7.7798	7.9884	8.1020	7.9875	8.1105	8.0615	8.0147	8.1577
12	8.1476	8.0738	7.9846	7.8272	7.9335	8.0996	8.0404	7.9813	8.1105	8.0845	8.0744	8.1756
13	8.1902	8.0575	8.0536	8.0028	8.0031	8.1532	8.0915	8.1548	8.1731	8.1550	8.1318	8.2127
14	8.2328	8.0411	8.1226	8.0855	8.0727	8.2069	8.1579	8.3208	8.2356	8.2255	8.1892	8.2498
15	8.2754	8.0959	8.1916	8.0946	8.1423	8.2605	8.2244	8.3011	8.2982	8.2960	8.2466	8.2869
16	8.3180	8.1713	8.2605	8.1038	8.1919	8.3142	8.2909	8.2813	8.3607	8.3665	8.3040	8.3240
17	8.3606	8.2467	8.3295	8.1129	8.1822	8.3075	8.3523	8.2665	8.4094	8.4117	8.3424	8.3612
18	–	–	8.3562	8.1285	8.1968	8.3113	8.3557	8.2777	8.4146	8.4052	8.3537	8.3983
19	–	–	8.3683	8.1453	8.2137	8.3155	8.3591	8.2889	8.4198	8.3986	8.3651	8.4354
20	–	–	8.3805	8.1621	8.2307	8.3197	8.3625	8.3002	8.4250	8.3920	8.3764	8.4725
21	–	–	8.3926	8.1186	8.2476	8.3239	8.3659	8.3114	8.4302	8.3855	8.3877	8.5096
22	–	–	8.4048	8.2209	8.2309	8.3398	8.3694	8.3219	8.4349	8.3845	8.3981	8.5164
23	–	–	–	8.2089	8.1581	8.2960	8.3728	8.3284	8.4383	8.3950	8.4066	8.5220
24	–	–	–	8.1736	8.0854	8.2517	8.3760	8.3349	8.4417	8.4054	8.4152	8.5276
25	–	–	–	8.1384	8.0126	8.2634	8.3765	8.3413	8.4450	8.4159	8.4237	8.5333
26	–	–	–	8.1031	–	8.2768	8.3769	8.3439	8.4484	8.4263	8.4322	8.5389
27	–	–	–	8.0678	–	8.2901	8.3773	8.3376	8.4518	8.4368	8.4408	8.5445
28	–	–	–	–	–	8.3034	8.3777	8.3313	8.4551	8.4472	8.4493	8.5501
29	–	–	–	–	–	8.3167	8.3782	8.3250	8.4585	8.4577	8.4579	8.5557
30	–	–	–	–	–	8.3300	8.3786	8.3187	8.4619	8.4681	8.4664	8.5613