

**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
	Feb.	Mar.	Apr.	May	Jun.	Jul.	Aug.	Sep.	Oct.	Nov.	Dec.	Jan.
	1	2	3	4	5	6	7	8	9	10	11	12
1	7.4488	7.4927	6.3112	8.3124	8.1875	8.3619	8.2283	8.2081	8.7114	8.7397	8.3720	8.6259
2	7.6298	7.5488	6.9231	8.3554	8.2298	8.3799	8.2650	8.2437	8.7469	8.7059	8.3161	8.5434
3	7.8139	7.6787	7.5350	8.3985	8.2722	8.3979	8.2696	8.2793	8.7823	8.6722	8.2603	8.4610
4	7.9980	7.8747	8.1469	8.4415	8.3146	8.4148	8.2873	8.3129	8.8178	8.6781	8.3743	8.3785
5	8.0602	7.9287	8.2318	8.4771	8.3496	8.4342	8.3329	8.3622	8.8603	8.7123	8.4656	8.2961
6	8.0694	7.9465	8.2385	8.4780	8.3580	8.4678	8.3445	8.4109	8.8810	8.7341	8.4918	8.3098
7	8.0929	7.9574	8.1690	8.4780	8.3625	8.5251	8.4124	8.3962	8.8635	8.7439	8.5120	8.3223
8	8.1187	7.9681	8.1525	8.4513	8.3532	8.6566	8.5700	8.4073	8.8650	8.7485	8.5300	8.3151
9	8.1095	7.9787	8.1359	8.4246	8.3440	8.5576	8.4262	8.3942	8.8666	8.7531	8.5479	8.2945
10	8.0983	8.0223	8.1267	8.4123	8.3518	8.4792	8.3543	8.3975	8.8849	8.7594	8.5459	8.2878
11	8.1338	8.0692	8.2552	8.4895	8.4205	8.5397	8.4259	8.4295	8.9145	8.7929	8.5142	8.3283
12	8.1897	8.1168	8.3151	8.5213	8.4566	8.5672	8.4559	8.4716	8.9260	8.8298	8.6100	8.3688
13	8.2613	8.1649	8.3510	8.5439	8.4897	8.5891	8.4839	8.5138	8.9375	8.8677	8.7018	8.4133
14	8.3329	8.2130	8.3870	8.5665	8.5227	8.6109	8.5118	8.5559	8.9490	8.9279	8.7660	8.4729
15	8.4045	8.2610	8.4230	8.5890	8.5557	8.6328	8.5398	8.5980	8.9605	8.9882	8.8302	8.5326
16	8.4761	8.3091	8.4590	8.6116	8.5887	8.6547	8.5708	8.6389	8.9708	9.0386	8.8678	8.5771
17	8.5095	8.3266	8.4950	8.6182	8.5943	8.6625	8.6379	8.6252	8.9707	9.0478	8.8353	8.5947
18	8.5134	8.3285	–	8.6215	8.5972	8.6678	–	8.6114	8.9707	9.0570	8.8028	8.6122
19	8.5173	8.3305	–	8.6248	8.6002	8.6731	–	8.5976	8.9707	9.0663	8.7727	8.6241
20	8.5212	8.3324	–	8.6282	8.6031	8.6784	–	8.5838	8.9707	9.0755	8.7749	8.6044
21	8.5251	8.3343	–	8.6315	8.6060	8.6837	–	8.5726	8.9707	9.0847	8.7770	8.5975
22	8.5284	8.3363	–	8.6348	–	8.6890	–	8.5749	8.9706	9.0939	8.7791	8.5911
23	8.5318	8.3382	–	8.6382	–	8.6944	–	8.5771	8.9706	9.1031	8.7813	8.5848
24	8.5351	8.3402	–	8.6415	–	8.6997	–	8.5794	8.9706	9.1123	8.7834	8.5784
25	8.5384	8.3421	–	8.6448	–	8.7050	–	8.5816	8.9706	9.1216	8.7856	8.5721
26	8.5418	8.3456	–	8.6481	–	8.7103	–	8.5839	8.9706	9.1308	8.7877	8.5658
27	8.5451	8.3493	–	8.6515	–	8.7156	–	8.5861	8.9705	9.1400	8.7898	8.5594
28	8.5485	8.3531	–	8.6548	–	8.7209	–	8.5884	8.9705	9.1492	8.7920	8.5531
29	8.5518	8.3568	–	8.6581	–	8.7262	–	8.5907	8.9705	9.1584	8.8036	8.5467
30	8.5551	8.3606	–	8.6614	–	–	–	–	–	–	8.8249	8.5404