

No. 27 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) | 2008 | | | | | | | | | | | 2009 |
|-----------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| | 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 | 7.4481 | 7.4252 | 7.7279 | 7.8502 | 9.1340 | 9.4748 | 9.0966 | 8.7855 | 7.3525 | 6.6751 | 5.0196 | 4.7313 |
| 2 | 7.5449 | 7.5140 | 7.8050 | 7.9675 | 9.3297 | 9.3916 | 9.0076 | 8.7130 | 7.3839 | 6.8129 | 5.0690 | 4.9309 |
| 3 | 7.5749 | 7.5433 | 7.8901 | 7.9923 | 9.2864 | 9.3656 | 8.9396 | 8.6613 | 7.4717 | 6.8821 | 5.1735 | 5.4289 |
| 4 | 7.5699 | 7.5429 | 7.9165 | 8.0172 | 9.2257 | 9.4132 | 8.8716 | 8.6096 | 7.4991 | 6.9298 | 5.2876 | 5.7794 |
| 5 | 7.5649 | 7.5424 | 7.9151 | 8.0421 | 9.1651 | 9.4609 | 8.8036 | 8.5783 | 7.5285 | 6.9775 | 5.3499 | 5.9753 |
| 6 | 7.6111 | 7.5534 | 7.9217 | 8.0743 | 9.1045 | 9.5085 | 8.8432 | 8.6979 | 7.5343 | 7.0371 | 5.3238 | 6.0544 |
| 7 | 7.6674 | 7.5640 | 7.9326 | 8.1091 | 9.0439 | 9.5562 | 8.8840 | 8.6850 | 7.5962 | 7.2363 | 5.4210 | 6.3367 |
| 8 | 7.5376 | 7.5742 | 7.9595 | 8.1430 | 8.9727 | 9.5819 | 8.9212 | 8.6722 | 7.6254 | 7.3178 | 5.5435 | 6.3718 |
| 9 | 7.5760 | 7.5816 | 7.9691 | 8.1348 | 8.8334 | 9.3691 | 8.8074 | 8.6593 | 7.5558 | 7.2131 | 5.3842 | 6.2495 |
| 10 | 7.6268 | 7.6367 | 8.0181 | 8.1069 | 8.6518 | 9.3500 | 8.7121 | 8.7184 | 7.4808 | 7.1197 | 5.3028 | 6.0041 |
| 11 | 7.6775 | 7.7147 | 8.0914 | 8.2966 | 8.7884 | 9.3822 | 8.8126 | 8.8703 | 7.5441 | 7.1987 | 5.3868 | 6.2591 |
| 12 | 7.7282 | 7.7928 | 8.1647 | 8.3057 | 8.9250 | 9.4143 | 8.9132 | 9.0223 | 7.6074 | 7.2777 | 5.4708 | 6.5171 |
| 13 | 7.7789 | 7.8708 | 8.2380 | 8.3148 | 9.0559 | 9.4465 | 9.0137 | 9.1253 | 7.7548 | 7.5245 | 5.7983 | 6.7750 |
| 14 | 7.8277 | 7.8804 | 8.2975 | 8.3240 | 9.1168 | 9.4787 | 9.1142 | 9.1360 | 7.8462 | 7.6298 | 6.0418 | 6.7933 |
| 15 | 7.8371 | 7.8321 | 8.3047 | 8.3331 | 9.1776 | 9.5109 | 9.2147 | 9.1466 | 7.8706 | 7.6530 | 6.1420 | 6.8161 |
| 16 | 7.8494 | 7.8492 | 8.3119 | 8.3422 | 9.2384 | 9.5430 | 9.3153 | 9.1573 | 7.8950 | 7.6761 | 6.2423 | 6.8631 |
| 17 | 7.8618 | 7.8664 | 8.3191 | 8.3514 | 9.2992 | 9.5752 | 9.4158 | 9.1680 | 7.9194 | 7.6993 | 6.3426 | 6.9102 |
| 18 | 7.8741 | 7.8836 | 8.3263 | 8.3605 | 9.3601 | 9.6074 | 9.5163 | 9.1787 | 7.9438 | 7.7225 | 6.4428 | 6.9572 |
| 19 | 7.8865 | 7.9008 | 8.3334 | 8.3696 | 9.4027 | 9.6395 | 9.5659 | 9.1894 | 7.9571 | 7.7214 | 6.4318 | 7.0042 |
| 20 | 7.8988 | 7.9180 | 8.3406 | 8.3788 | 9.4140 | 9.6717 | 9.5720 | 9.2001 | 7.9659 | 7.7136 | 6.4053 | 7.0512 |
| 21 | 7.9111 | 7.9352 | 8.3478 | 8.3879 | 9.4252 | 9.7039 | 9.5780 | 9.2108 | 7.9747 | 7.7059 | 6.3788 | 7.0982 |
| 22 | 7.9235 | 7.9523 | 8.3550 | 8.3970 | 9.4365 | 9.7361 | 9.5841 | 9.2215 | 7.9834 | 7.6982 | 6.3522 | 7.1453 |
| 23 | 7.9358 | 7.9695 | 8.3622 | 8.4062 | 9.4477 | 9.7682 | 9.5901 | 9.2322 | 7.9922 | 7.6904 | 6.3257 | 7.1923 |
| 24 | 7.9482 | 7.9867 | 8.3694 | 8.4153 | 9.4590 | 9.8004 | 9.5961 | 9.2429 | 8.0002 | 7.6896 | 6.3287 | 7.2270 |
| 25 | 7.9603 | 7.9988 | 8.3766 | 8.4244 | 9.4702 | — | — | — | 8.0048 | 7.7097 | 6.3887 | 7.2448 |
| 26 | 7.9723 | 8.0072 | 8.3838 | 8.4336 | — | — | — | — | 8.0094 | 7.7296 | 6.4570 | 7.2546 |
| 27 | 7.9843 | 8.0155 | 8.3910 | 8.4427 | — | — | — | — | 8.0139 | 7.7624 | 6.4797 | 7.2554 |
| 28 | 7.9964 | 8.0239 | 8.3982 | 8.4518 | — | — | — | — | 8.0185 | 7.8415 | 6.3722 | 7.2208 |
| 29 | 8.0084 | 8.0323 | 8.4053 | 8.4610 | — | — | — | — | — | — | — | 7.1673 |
| 30 | — | — | — | — | — | — | — | — | — | — | — | 7.1138 |