

No. 28 : Redemption Yield on Government of India Securities Based on SGL Transactions*

Sr. Nomenclature No. of the loan		1997-98	1998-99	1999-2000	1999		(per cent per annum) 2000			
					Oct.	Nov.	Aug.	Sep.	Oct.	Nov.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable under 5 years										
1	13.85% 2000	10.84	11.28	8.48	10.47	10.42	10.78	9.47	9.07	9.90
2	05.75% 2001	5.75	8.84	12.96	13.42	11.11	..	10.85	16.66	..
3	06.50% 2001	11.80	10.21	13.94	11.90	12.16	..	..	10.79	..
4	07.50% 2001	15.51	11.21	13.89	12.75	12.99	10.85	10.73	..	..
5	10.75% 2001	12.19	10.77	9.41	9.19	9.13	..	10.69	10.34	10.25
6	10.85% 2001	10.84	11.32	10.49	11.02	10.43	10.71	10.62	10.41	10.23
7	11.00% 2001	9.68	9.79	11.07	10.90	10.89	..	..	..	..
8	11.47% 2001	-	11.40	10.39	10.72	10.51	10.88	10.65	10.49	10.28
9	11.55% 2001	-	11.47	10.18	10.66	10.44	10.72	10.61	10.41	9.64
10	11.75% 2001	11.26	11.38	10.20	10.63	10.45	10.76	10.67	10.45	10.23
11	12.08% 2001	11.42	11.52	9.95	11.79	10.38	11.51	12.40	13.70	..
12	12.08% 2001 (I)	16.80	15.86	10.38	10.67	10.61	..	..	..	..
13	12.70% 2001	9.83	11.12	9.68	10.68	10.57	..	10.74	10.34	..
14	13.31% 2001	12.56	11.64	10.07	10.64	10.56	..	..	10.63	..
15	13.55% 2001	11.36	11.79	10.20	13.06	10.66	..	..	10.41	10.09
16	13.75% 2001	11.21	11.52	9.52	10.86	10.58	11.00	10.68	10.57	8.66
17	13.85% 2001	11.22	11.67	9.19	10.77	10.50	..	10.52	10.22	9.88
18	05.75% 2002	7.01	9.98	13.56	12.71	12.44	..	..	11.90	..
19	06.50% 2002	7.42	10.52	9.73	7.48	6.50	..	..	12.35	..
20	11.00% 2002	11.38	11.50	10.56	10.68	10.58	10.72	10.72	10.52	10.26
21	11.15% 2002	11.04	11.49	10.57	10.73	10.57	10.76	10.68	10.51	10.30
22	11.55% 2002	11.40	11.52	10.51	10.84	10.64	10.67	10.69	10.51	10.43
23	11.68% 2002	-	11.62	10.48	10.70	10.56	10.79	10.66	10.57	10.32
24	12.69% 2002	11.14	11.56	10.32	10.89	10.68	10.89	10.72	..	10.42
25	12.75% 2002	12.00	11.51	10.37	10.62	10.58	..	..	..	..
26	13.40% 2002	11.47	10.74	10.08	10.70	10.63	..	10.82	..	..
27	13.80% 2002	11.40	11.57	10.27	10.55	10.47	10.30	10.82	..	10.25
28	13.82% 2002	11.53	12.01	10.41	10.90	10.62	..	..	10.72	10.38
29	05.75% 2003	5.75	8.12	12.83	12.91	12.86	11.29	..	11.91	10.06
30	06.50% 2003	6.50	8.59	12.19	7.44	12.10	..	..	12.41	..
31	11.00% 2003	11.70	11.06	11.08	11.08	11.09	..	..	..	..
32	11.10% 2003	-	10.92	10.65	10.81	10.68	10.84	10.77	10.61	10.40
33	11.75% 2003	-	11.72	10.66	10.83	10.81	..	..	..	10.38
34	11.78% 2003	-	11.85	10.73	10.83	10.78	10.97	10.77	10.66	10.53
35	11.83% 2003	11.32	11.33	10.61	10.83	10.72	10.93	10.86	10.67	10.49
36	06.50% 2004	6.50	8.62	9.91	7.37	6.50	..	..	..	..
37	09.50% 2004	11.36	11.56	11.72	11.78	11.82	..	..	..	..
38	11.30% 2004	11.42	11.93	12.09	12.04	12.05	..	..	..	10.75
39	11.50% 2004	-	11.21	10.84	10.94	10.86	10.89	10.81	10.72	10.54
40	11.57% 2004	-	11.82	11.26	11.22	11.16	..	..	..	..
41	11.75% 2004	-	11.83	10.84	10.94	10.87	10.96	10.88	..	10.61
42	11.95% 2004	-	11.92	10.81	10.95	10.86	11.05	..	10.81	10.60
43	11.98% 2004	-	11.93	10.83	10.96	10.85	10.96	10.93	10.79	10.58
44	12.35% 2004	11.88	11.39	11.37	11.66	11.66	..	..	..	..
45	12.50% 2004	11.75	11.85	10.77	10.94	10.85	10.88	10.80	10.70	10.51

46	12.59% 2004	11.47	11.84	10.77	10.91	10.90	10.83	10.90	10.53	10.58
B) Between 5 and 10 years										
47	06.50% 2005	6.14	9.76	8.95	7.34	6.50	..	..	..	..
48	08.25% 2005	13.26	12.48	11.83	11.09	11.05	10.93	10.95	..	..
49	09.90% 2005	-	-	-	-	-	10.99	11.00	10.86	10.63
50	10.20% 2005	-	-	-	-	-	10.96	11.01	10.88	10.63
51	10.50% 2005	11.48	12.11	11.05	11.06	11.02	..	..	..	..
52	11.19% 2005	11.29	11.87	10.99	11.06	10.95	11.04	10.99	10.83	10.65
53	11.25% 2005	11.68	11.84	11.00	11.07	10.96	11.06	10.99	10.87	10.68
54	13.75% 2005	13.13	12.59	11.05	11.18	11.15	..	..	11.22	11.48
55	14.00% 2005	12.56	11.96	11.18	11.21	11.92	11.09	11.43	11.03	10.86
56	14.00% 2005(Inst)	12.14	12.02	10.85	11.02	11.00	11.24	11.81	11.01	10.78
57	06.75% 2006	7.87	7.43	12.95	12.83	12.76	..	..	..	..
58	11.00% 2006	-	-	-	-	-	11.08	11.08	11.02	10.81
59	11.25% 2006	11.34	10.50	10.37	10.41	10.40	..	..	..	..
60	11.50% 2006	11.73	11.93	11.14	11.12	11.15	..	11.20	..	10.98
61	11.68% 2006	-	-	11.04	11.17	11.05	11.13	11.17	11.06	10.84
62	11.75% 2006	-	12.03	11.07	11.20	11.07	11.18	11.21	11.09	10.82
63	13.85% 2006	12.13	12.13	11.50	11.85	11.61	..	11.43	11.37	10.95
64	13.85% 2006(Inst)	12.14	12.09	11.79	11.89	11.87	11.06	11.08	..	10.95
65	14.00% 2006	11.98	11.97	11.43	11.85	11.11	..	..	11.25	11.18
66	06.75% 2007	9.73	9.45	8.38	6.75	6.75	..	..	..	..
67	11.50% 2007	11.99	12.05	11.22	11.32	11.22	11.25	11.40	11.33	11.06
68	11.90% 2007	-	13.43	11.20	11.33	11.21	11.08	11.24	11.24	10.97
69	12.50% 2007	12.25	12.13	11.42	11.36	11.34	..	12.50	11.35	..
70	13.05% 2007	11.99	12.10	11.25	11.35	11.33	11.19	11.82	11.35	11.26
71	13.65% 2007	12.02	12.17	11.86	12.03	12.02	..	..	..	11.25
72	09.50% 2008	12.12	12.09	11.38	11.44	11.45	10.96	11.11	11.25	11.62
73	10.80% 2008	12.04	11.82	11.52	11.47	11.41	..	..	..	11.19
74	11.40% 2008	-	-	-	-	-	11.49	11.43	11.42	11.14
75	11.50% 2008	12.27	12.03	11.30	11.41	11.33	11.40	11.33	11.42	11.11
76	12.00% 2008	-	10.76	11.29	11.44	11.34	11.24	11.46	11.42	11.19
77	12.10% 2008	-	13.12	11.42	11.45	11.42	11.29	11.55	11.48	11.23
78	12.15% 2008	-	12.10	12.20	12.20	12.20	..	..	..	11.02
79	12.22% 2008	-	12.19	11.56	11.43	11.43	..	..	..	11.24
80	12.25% 2008	-	12.20	11.32	11.53	11.40	11.32	11.45	11.87	11.25
81	07.00% 2009	7.00	7.61	10.53	11.04	11.66	10.64	..	..	11.93
82	11.50% 2009	12.19	12.10	11.45	11.52	11.44	11.43	11.42	11.49	11.26
83	11.99% 2009	-	-	11.39	11.55	11.44	11.35	11.49	11.52	11.23
C) Between 10 and 15 years										
84	07.50% 2010	8.88	11.16	11.68	11.44	11.75	..	10.54	..	11.04
85	08.75% 2010	12.18	11.20	11.64	12.42	12.44	10.92	11.01	11.00	..
86	11.30% 2010	-	-	-	-	-	11.30	11.30	11.64	11.34
87	11.50% 2010	11.98	12.04	11.43	11.60	11.54	11.42	11.48	11.50	11.33
88	12.25% 2010	-	12.26	12.11	12.19	12.19	11.45	11.41	11.63	11.28
89	12.29% 2010	-	12.15	11.47	11.63	11.51	11.44	11.47	11.60	11.37
90	08.00% 2011	8.78	8.00	10.92	12.32	12.23	10.77	..	..	11.60
91	10.95% 2011	-	-	-	-	-	11.31	11.18	11.39	11.40
92	11.50% 2011	12.55	12.16	11.53	11.69	11.57	11.50	11.49	..	11.48
93	12.00% 2011	12.51	12.23	11.57	11.74	11.67	11.36	12.00	..	..
94	12.32% 2011	-	-	11.51	11.74	11.64	11.40	11.45	11.68	11.45
95	10.25% 2012	10.55	11.93	11.71	11.89	12.91	10.82	10.48	11.30	10.95
96	11.03% 2012	-	-	-	-	-	11.24	11.22	11.62	11.53
97	09.00% 2013	9.81	8.95	11.94	12.42	12.36	10.60	10.65	10.99	11.65

98	12.40%	2013	-	12.30	11.70	11.87	11.75	11.46	11.53	11.72	11.58
99	10.00%	2014	10.18	11.29	10.66	9.79	9.79	..	..	..	11.65
100	10.50%	2014	10.66	10.53	12.03	11.93	11.93	11.18	11.20	11.54	..
101	11.83%	2014	-	-	11.23	-	11.73	11.46	11.53	11.62	11.59
D) Over 15 years											
102	10.79%	2015	-	-	-	-	-	10.89	11.04	11.18	11.11
103	11.43%	2015	-	-	-	-	-	..	..	..	11.59
104	11.50%	2015	11.74	11.75	11.87	11.90	11.73	11.47	11.46	11.55	11.56
105	12.30%	2016	-	-	11.64	11.93	11.84	11.55	..	11.80	11.80
106	12.60%	2018	-	12.54	11.88	12.01	11.92	11.57	11.65	11.89	11.56
107	10.70%	2020	-	-	-	-	-	11.27	11.51	11.61	11.55

* : Monthly redemption yield is computed from April 2000 as the mean of the daily weighted average yields of the transactions in each traded security. The weight is calculated as the share of the transaction in a given security in the aggregated value of transactions in the said security. Prior to April 2000, the redemption yield was not weighted and was computed as an average of daily prices of each security.

- : indicates that the relevant security was not available for trading.

.. : indicates that the relevant security was not traded during the month.

Inst : Security issued on instalment basis.

I : Compensation Bonds in respect of exports/project exports to Iraq.