

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

(Per cent per annum)

Sr. No. of the loan	Nomenclature	1998-99	1999-00	2000-01	2001-02					
					Dec.	Jan.	Oct.	Nov.	Dec.	Jan.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable										
Under 5 years										
1	5.75% 2002	9.98	13.56	11.27	11.54	11.70	9.80	..	8.10	10.03
2	6.50% 2002	10.52	9.73	10.24	10.15	9.83	..	..	..	7.29
3	7.75% 2002	..	..	11.16	..	..	..	..	8.00	..
4	11.00% 2002	11.50	10.56	10.15	10.17	9.76	8.32	6.83	7.08	6.51
5	11.15% 2002	11.49	10.57	9.97	10.15	9.80	7.08	6.85	6.93	6.90
6	11.55% 2002	11.52	10.51	9.85	10.21	9.63	7.48	6.78	6.85	6.52
7	11.68% 2002	11.62	10.48	9.71	10.10	9.87	7.24	6.70	6.69	6.85
8	12.69% 2002	11.56	10.32	9.88	10.35	9.94	..	6.87	6.73	6.57
9	12.75% 2002	11.51	10.37	9.38	..	..	7.35	6.93	6.75	6.66
10	13.40% 2002	10.74	10.08	10.04	10.36	9.87	..	7.00	6.45	..
11	13.80% 2002	11.57	10.27	9.82	..	9.66	5.51	5.53	6.38	6.61
12	13.82% 2002	12.01	10.41	9.79	10.21	9.90	7.37	6.81	6.85	7.04
13	5.75% 2003	8.12	12.83	11.18	11.81	..	..	..	7.25	6.59
14	6.50% 2003	8.59	12.19	10.58	11.06	..	..	..	8.20	7.68
15	11.00% 2003	11.06	11.08	..	..	..	..	..	..	..
16	11.10% 2003	10.92	10.65	10.05	10.23	9.89	7.52	6.89	6.89	6.82
17	11.75% 2003	11.72	10.66	10.20	10.26	9.68	..	..	..	6.99
18	11.78% 2003	11.85	10.73	10.44	10.21	..	..	..	6.86	6.91
19	11.83% 2003	11.33	10.61	10.04	10.27	9.81	7.17	6.94	..	6.78
20	6.50% 2004	8.62	9.91	10.30	12.03	9.53	..	..	..	6.91
21	9.50% 2004	11.56	11.72	10.07	..	..	..	..	8.16	..
22	11.30% 2004	11.93	12.09	10.08	10.43	..	7.63	7.29	7.31	7.64
23	11.50% 2004	11.21	10.84	10.08	10.34	9.99	7.35	7.17	7.20	6.96
24	11.57% 2004	11.82	11.26	9.47	..	..	..	..	..	7.04
25	11.75% 2004	11.83	10.84	10.14	10.41	9.99	7.31	7.17	..	7.05
26	11.95% 2004	11.92	10.81	10.23	10.42	10.06	7.46	..	7.60	7.20
27	11.98% 2004	11.93	10.83	10.22	10.37	9.99	7.36	7.08	7.34	7.11
28	12.35% 2004	11.39	11.37	9.77	..	..	..	..	..	7.08
29	12.50% 2004	11.85	10.77	10.15	10.30	9.91	7.18	6.92	7.06	6.98
30	12.59% 2004	11.84	10.77	10.11	10.40	10.08	7.29	7.25	7.34	7.10
31	6.50% 2005	9.76	8.95	11.27	11.41	..	..	..	6.58	6.25
32	8.25% 2005	12.48	11.83	10.53	..	10.18	8.24	7.16	6.93	..
33	9.90% 2005	—	—	10.21	10.48	10.06	7.40	7.12	7.20	7.12
34	10.20% 2005	—	—	10.15	10.41	10.07	7.39	7.21	7.36	7.12
35	10.50% 2005	12.11	11.05	10.45	..	11.02	7.76	7.14	8.20	..
36	11.19% 2005	11.87	10.99	10.25	10.46	10.05	7.32	7.07	7.17	7.09
37	11.25% 2005	11.84	11.00	10.34	10.59	10.24	7.60	..	7.06	6.93
38	13.75% 2005	12.59	11.05	10.95	10.51	10.50	..	..	..	..
39	14.00% 2005	11.96	11.18	10.72	10.63	10.56	8.75	8.19	9.24	7.41
40	14.00% 2005 (Inst)	12.02	10.85	10.47	10.59	10.52	8.94	8.96	10.72	7.56
41	6.75% 2006	7.43	12.95	11.58	11.58	..	..	8.32	9.51	11.20
42	7.01% 2006	—	—	—	—	—	—	—	—	6.98
43	11.00% 2006	—	—	10.55	10.61	10.21	7.45	7.18	7.35	7.23
44	11.25% 2006	10.50	10.37	..	..	..	..	..	..	..
45	11.50% 2006	11.93	11.14	10.27	10.70	10.29	7.69	7.55	9.73	7.28
46	11.68% 2006	—	11.04	10.42	10.65	10.20	7.39	7.18	7.36	7.15
47	11.75% 2006	12.03	11.07	10.41	10.65	10.22	7.47	7.29	7.41	7.10
48	13.85% 2006	12.13	11.50	10.90	10.83	10.62	8.35	7.99	7.56	..
49	13.85% 2006 (Inst)	12.09	11.79	10.56	10.50	10.03	8.13	..	..	..
50	14.00% 2006	11.97	11.43	10.72	..	10.43	8.95	..	7.72	..
51	6.75% 2007	9.45	8.38	11.41	12.12	..	..	..	7.70	9.11

52	11.50%	2007	12.05	11.22	10.42	10.72	10.31	8.34	..	7.50	7.56
53	11.90%	2007	13.43	11.20	10.41	10.74	10.30	7.94	7.57	7.41	7.26
54	12.50%	2007	12.13	11.42	10.84	..	10.20	..	..	..	..
55	13.05%	2007	12.10	11.25	10.62	10.92	10.59	9.04	7.99	7.90	7.68
56	13.65%	2007	12.17	11.86	10.72	11.17	..	..	..	7.88	..
57	9.50%	2008	12.09	11.38	10.26	10.75	10.48	8.66	7.93	7.76	7.56
58	10.80%	2008	11.82	11.52	10.71	11.04	10.59	8.82	7.99	8.35	8.18
59	11.40%	2008	—	—	10.74	10.87	10.40	8.20	7.71	7.56	7.41
60	11.50%	2008	12.03	11.30	10.57	10.94	10.47	8.87	8.10	8.87	7.79
61	12.00%	2008	10.76	11.29	10.60	10.99	10.46	8.64	8.10	8.23	7.84
62	12.10%	2008	13.12	11.42	10.84	11.05	10.42	8.88	..	..	7.92
63	12.15%	2008	12.10	12.20	10.55	10.93	10.56	..	..	..	..
64	12.22%	2008	12.19	11.56	10.67	..	10.64	..	..	..	..
65	12.25%	2008	12.20	11.32	10.59	11.07	10.51	8.80	8.37	8.15	8.19
66	6.99%	2009	—	—	—	—	—	—	—	6.99	6.98
67	7.00%	2009	7.61	10.53	10.57	11.72	10.55	8.31	7.89	7.06	7.18
68	11.50%	2009	12.10	11.45	10.93	11.04	10.58	9.11	8.65	8.42	7.88
69	11.99%	2009	—	11.39	10.76	10.98	10.50	8.81	8.21	7.72	7.68
70	7.50%	2010	11.16	11.68	10.56	11.09	10.44	8.64	7.95	7.28	7.33
71	8.75%	2010	11.20	11.64	10.68	10.88	10.44	..	8.36	7.73	7.78
72	11.30%	2010	—	—	10.85	11.08	10.60	8.94	8.30	7.94	7.76
73	11.50%	2010	12.04	11.43	10.93	11.11	10.69	9.23	8.73	9.20	7.92
74	12.25%	2010	12.26	12.11	10.76	11.13	10.61	9.43	8.71	8.36	8.16
75	12.29%	2010	12.15	11.47	10.80	11.16	10.71	9.42	8.61	8.17	8.18
76	8.00%	2011	8.00	10.92	10.59	11.87	10.41	8.57	8.08	7.42	7.52
77	9.39%	2011	—	—	—	—	—	9.06	8.36	7.99	7.79
78	10.95%	2011	—	—	10.90	11.08	10.71	9.20	8.60	8.24	8.00
79	11.50%	2011	12.16	11.53	11.00	11.19	11.57	9.01	8.41	7.98	7.78
80	12.00%	2011	12.23	11.57	10.98	11.22	10.76	..	9.48	..	..
81	12.32%	2011	—	11.51	10.96	11.20	10.78	9.47	8.84	8.43	8.19

C) Between 10 and 15 years

82	9.40%	2012	—	—	—	—	—	9.16	8.44	8.07	7.82
83	10.25%	2012	11.93	11.71	10.50	..	10.62	9.46	8.79	8.16	8.28
84	11.03%	2012	—	—	10.98	11.28	10.76	9.21	8.54	8.12	7.87
85	9.00%	2013	8.95	11.94	10.73	11.47	10.38	8.99	8.55	7.96	7.95
86	9.81%	2013	—	—	—	—	—	9.33	8.54	8.16	7.92
87	12.40%	2013	12.30	11.70	11.08	11.38	10.91	9.72	9.11	8.62	8.38
88	10.00%	2014	11.29	10.66	10.52	12.29	10.76	9.55	8.97	8.41	8.21
89	10.50%	2014	10.53	12.03	10.77	..	10.80	9.62	8.96	8.78	8.35
90	11.83%	2014	—	11.23	11.04	11.39	10.98	9.75	9.05	8.58	8.36
91	9.85%	2015	—	—	—	—	—	9.52	8.71	8.30	8.03
92	10.47%	2015	—	—	10.38	..	..	9.66	8.79	8.37	8.19
93	10.79%	2015	—	—	10.77	..	..	9.82	9.41	8.80	8.35
94	11.43%	2015	—	—	11.06	11.45	10.96	9.68	8.89	8.45	8.28
95	11.50%	2015	11.75	11.87	11.07	11.42	11.03	9.86	9.09	8.74	8.43
96	10.71%	2016	—	—	—	—	—	9.76	8.84	8.45	8.17
97	12.30%	2016	—	11.64	10.96	11.44	11.02	8.00	9.29	8.80	9.14

D) Over 15 years

98	8.07%	2017	—	—	—	—	—	—	—	—	7.96
99	10.45%	2018	—	—	—	—	—	9.79	8.98	8.58	8.31
100	12.60%	2018	12.54	11.88	11.22	11.57	11.14	10.04	9.56	8.91	8.61
101	10.03%	2019	—	—	—	—	—	9.82	8.98	8.46	8.33
102	10.70%	2020	—	—	11.02	11.40	11.04	9.86	9.14	8.70	8.52
103	11.60%	2020	—	—	—	—	—	9.99	9.20	8.65	8.59
104	10.25%	2021	—	—	—	—	—	9.89	9.07	8.67	8.38
105	10.18%	2026	—	—	—	—	—	9.96	9.15	8.77	8.47

* : 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 installment basis.

* : 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 installment basis.