

CURRENT
STATISTICS

Government
Securities
Market

No. 27: Redemption Yield on Government of India Securities Based on SGL Transactions*

(Per cent per annum)

Sr. No.	Nomenclature of the loan	2006-07	2007-08	2008-09	2008		2009			
					Sep.	Oct.	July	Aug.	Sep.	Oct.
1	2	3	4	5	6	7	8	9	10	11
	Terminable under 5 years									
1	5.48% 2009	6.88	7.63	7.28	8.71	7.89	..	..	..	..
2	6.65% 2009	7.51	7.66	6.62	8.89	7.55	..	..	..	..
3	6.99% 2009	..	..	..	..	..	..	..	..	..
4	7.00% 2009	7.50	8.09	7.75	8.82	8.36	..	..	..	..
5	11.50% 2009	7.52	7.95	7.31	9.98	..	..	..	..	..
6	11.99% 2009	7.25	7.65	7.40	8.68	8.16	..	..	..	..
7	5.87% 2010	..	7.63	7.48	8.69	7.82	3.70	3.84	3.88	3.40
8	6.00% 2010	..	..	..	..	..	..	..	..	..
9	6.20% 2010	..	..	..	..	..	..	..	..	..
10	7.50% 2010	7.77	7.35	7.61	8.85	9.25	4.45	4.51	4.54	..
11	7.55% 2010	7.42	7.69	6.57	8.41	7.37	3.97	4.59	4.48	4.50
12	8.75% 2010	7.98	..	7.52	8.62	..	..	..	..	..
13	11.30% 2010	7.39	7.70	7.64	8.90	7.77	4.04	4.54	4.63	4.56
14	11.50% 2010	7.43	7.70	6.39	..	7.79	4.02	..	4.54	..
15	12.25% 2010	7.45	7.55	6.90	8.91	8.00	4.09	4.66	4.69	..
16	12.29% 2010	7.50	7.78	7.66	8.84	..	3.78	4.17	3.93	3.68
17	5.03% 2011	..	..	..	..	..	..	..	..	..
18	6.57% 2011	..	7.37	7.24	8.44	7.70	4.84	5.52	5.72	5.59
19	8.00% 2011	7.86	7.93	7.11	..	..	..	5.88	..	..
20	9.39% 2011	7.52	7.78	7.09	8.64	7.93	5.03	5.58	5.98	5.83
21	10.95% 2011	7.33	7.94	6.86	8.62	..	4.96	5.58	5.94	..
22	11.50% 2011	7.43	7.82	6.37	8.75	7.80	5.12	5.40	5.57	5.71
23	12.00% 2011	7.97	7.95	6.92	..	7.54	5.23	..	6.11	6.06
24	12.32% 2011	7.59	7.85	7.09	..	..	4.93	5.30	..	5.61
25	6.72% 2012	6.93	7.87	7.75	..	..	..	..	..	..
26	6.85% 2012	7.58	7.80	6.32	..	..	5.64	6.23	6.58	6.57
27	7.40% 2012	7.55	7.83	7.26	8.96	8.06	5.69	6.02	6.57	6.58
28	9.40% 2012	7.60	7.87	7.10	..	8.15	..	6.42	6.70	..
29	10.25% 2012	7.88	8.08	8.36	8.69	7.78	..	..	..	..
30	11.03% 2012	7.81	8.10	6.63	..	..	..	..	6.71	..
31	7.27% 2013	7.58	7.66	7.21	8.53	7.93	6.30	6.82	6.90	6.97
32	9.00% 2013	7.86	8.25	7.61	8.65	..	..	..	..	7.07
33	9.81% 2013	7.85	8.11	6.92	..	7.88	..	..	7.10	..
34	12.40% 2013	7.93	7.99	7.90	8.66	7.97	6.37	6.85	7.12	7.11
	Between 5 to 10 years									
35	6.07% 2014	..	..	6.52	..	..	6.47	6.90	7.10	7.35
36	6.72% 2014	8.05	7.89	6.63	..	..	..	..	7.16	..
37	7.32% 2014	..	..	..	..	..	..	..	..	7.32
38	7.37% 2014	7.74	7.86	7.39	8.55	7.92	6.65	6.93	..	7.40
39	7.56% 2014	..	..	6.29	..	7.54	6.71	6.99	7.09	7.42
40	10.00% 2014	7.71	8.09	7.96	..	..	..	..	..	7.07
41	10.50% 2014	7.83	7.85	7.86	8.20	..	..	..	7.10	7.45
42	11.83% 2014	7.84	7.94	7.85	8.45	7.92	..	7.07	7.25	7.33
43	6.49% 2015	..	..	6.68	..	..	6.60	6.96	7.19	7.31
44	7.38% 2015	7.70	7.95	7.66	8.38	7.84	6.94	7.02	7.28	7.34
45	9.85% 2015	7.76	8.01	7.69	9.00	..	..	..	7.23	..
46	10.47% 2015	7.59	8.06	7.49	8.76	8.20	..	6.74	..	..
47	10.79% 2015	7.65	8.02	8.37	8.51	8.38	..	..	..	..
48	11.43% 2015	7.92	8.06	6.96	7.02
49	11.50% 2015	7.91	8.12	7.46	8.84	7.92	6.55
50	7.02% 2016	7.16	7.24	7.34

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(Per cent per annum)

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					Sep.	Oct.	July	Aug.	Sep.	Oct.
1	2	3	4	5	6	7	8	9	10	11
51	7.59% 2016	7.79	7.91	7.32	8.42	7.94	6.79	7.20	7.29	7.28
52	10.71% 2016	7.95	7.89	6.44	..	..	..	..	..	..
53	12.30% 2016	8.21	8.41	8.04	8.68	7.95	7.03	7.08	7.50	7.00
54	5.59% 2016	7.66	8.18	7.13	..	..	..	7.27	7.40	..
55	7.46% 2017	7.81	7.88	7.00	8.71	7.86	7.03	7.27	7.54	7.43
56	7.49% 2017	7.82	7.87	7.56	8.58	7.93	7.12	7.24	7.50	..
57	7.99% 2017	..	7.85	7.84	8.36	8.00	7.09	7.23	7.45	..
58	8.07% 2017	7.80	7.93	7.28	8.50	8.00	7.05	7.30	7.66	7.89
59	5.69% 2018	7.95	7.99	7.53	8.58	7.98	7.02	..	7.55	7.23
60	6.25% 2018	7.91	8.03	7.14	8.54	7.89	6.98	7.21	..	7.50
61	8.24% 2018	..	..	7.60	8.41	7.84	7.09	7.25	7.42	..
62	10.45% 2018	8.05	8.19	7.00	..	7.90	..	..	..	..
63	12.60% 2018	7.91	..	7.74	8.45	..	7.17	..	7.38	7.49
Between 10 to 15 years										
64	5.64% 2019	8.12	8.07	7.63	8.76	8.09	7.17	7.75	7.26	7.28
65	6.05% 2019	7.91	8.11	7.05	8.99	7.91	6.95	7.26	7.42	7.45
66	6.90% 2019	..	..	6.98	..	..	6.87	7.15	7.25	7.32
67	10.03% 2019	7.83	8.22	6.90	..	8.18	..	..	..	..
68	10.70% 2020	8.00	8.48	7.54	..	..	..	..	..	..
69	11.60% 2020	7.73	8.00	7.91	8.66	..	..	..	..	..
70	6.35% 2020	7.95	8.12	7.17	..	..	7.01	7.59	7.59	7.77
71	7.94% 2021	8.07	8.11	7.51	8.98	8.21	7.23	7.65	7.82	8.43
72	10.25% 2021	8.07	8.11	7.81	9.36	..	7.44	8.00	7.84	7.97
73	5.87% 2022	8.02	6.87	7.48	..	8.23	..	..	..	..
74	8.08% 2022	..	7.90	..	..	..	..	..	..	..
75	8.13% 2022	..	7.90	..	..	..	..	7.50	..	8.10
76	8.20% 2022	..	7.95	7.82	8.70	7.98	7.36	7.71	7.99	7.99
77	8.35% 2022	8.02	7.99	7.90	9.10	8.04	7.26	7.50	..	..
78	6.17% 2023	8.01	8.18	7.44	9.03	8.13	7.40	7.78	7.63	..
79	6.30% 2023	8.01	8.08	6.85	..	..	7.22	7.71	7.73	7.74
80	7.35% 2024	..	..	7.39	..	..	7.40	7.85	7.77	8.18
Over 15 years										
81	10.18% 2026	7.86	8.26	8.00	..	..	..	8.05	8.17	8.39
82	8.24% 2027	8.19	8.06	8.31	8.93	8.40	7.73	7.99	8.12	8.25
83	8.26% 2027	..	8.21	8.34	..	8.08	..	..	..	8.21
84	8.28% 2027	..	..	..	..	..	..	..	8.07	..
85	6.01% 2028	8.02	8.28	7.81	9.08	8.64	7.56	7.83	..	..
86	6.13% 2028	8.02	8.31	7.58	9.04	8.67	7.66	..	..	..
87	7.95% 2032	8.07	8.19	8.18	8.97	8.40	7.83	8.06	8.10	8.11
88	8.28% 2032	..	..	8.27	8.98	8.58	..	8.04	8.20	8.33
89	8.32% 2032	..	7.94	..	..	..	..	..	..	8.20
90	8.33% 2032	..	..	8.26	8.26	..	..	..	..	..
91	7.5% 2034	8.19	8.38	7.64	8.82	8.57	7.82	8.04	8.06	8.07
92	7.40% 2035	8.14	8.27	7.55	8.97	..	7.83	8.02	8.10	8.23
93	8.33% 2036	8.13	8.28	8.05	8.97	8.24	..	8.06	8.08	8.29
94	6.83% 2039	..	..	7.39	..	..	7.84	7.93	..	8.12

* : 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.

@ : GOI Securities issued with call and put options exercisable on or after 5 years from the date of issue.

.. : Indicates that the relevant security was not available for trading.

.. : Indicates that trading in the relevant security was nil/negligible during the month.