

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

		(Per cent per annum)								
Sr. No.	Nomenclature of the loan	1999-00	2000-01	2001-02	2001		2002			
					Nov.	Dec.	Sep.	Oct.	Nov.	Dec.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable										
Under 5 years										
1	5.75% 2003	12.83	11.18	7.59	..	7.25	..	6.49	5.75	5.36
2	6.50% 2003	12.19	10.58	8.26	..	8.20	6.49	6.48	7.97	6.60
3	11.00% 2003	11.08	..	8.30	..	..	..	..	5.74	..
4	11.10% 2003	10.65	10.05	7.45	6.89	6.89	5.90	5.81	5.15	5.36
5	11.75% 2003	10.66	10.20	7.97	..	..	..	..	..	..
6	11.78% 2003	10.73	10.44	7.38	..	6.86	..	..	..	5.71
7	11.83% 2003	10.61	10.04	7.66	6.94	..	..	5.75	5.65	5.75
8	6.50% 2004	9.91	10.30	7.72	..	..	6.67	6.62	5.85	5.53
9	9.50% 2004	11.72	10.07	7.18	..	8.16	..	..	..	..
10	11.00% 2004	..	..	..	..	..	6.05	..	..	..
11	11.30% 2004	12.09	10.08	7.39	7.29	7.31	..	..	..	..
12	11.50% 2004	10.84	10.08	7.99	7.17	7.20	6.03	6.11	5.67	5.50
13	11.57% 2004	11.26	9.47	7.04	..	..	..	..	..	..
14	11.75% 2004	10.84	10.14	8.06	7.17	..	6.05	5.98	5.87	..
15	11.95% 2004	10.81	10.23	8.15	..	7.60	6.13	5.97	5.81	5.73
16	11.98% 2004	10.83	10.22	7.88	7.08	7.34	6.03	5.99	5.87	5.68
17	12.35% 2004	11.37	9.77	6.67	..	..	..	..	5.82	5.67
18	12.50% 2004	10.77	10.15	7.53	6.92	7.06	5.93	5.92	5.69	5.61
19	12.59% 2004	10.77	10.11	7.71	7.25	7.34	6.02	5.97	5.85	5.76
20	6.50% 2005	8.95	11.27	6.55	..	6.58	..	6.99	..	6.13
21	8.25% 2005	11.83	10.53	7.37	7.16	6.93	6.29	6.08	..	..
22	9.90% 2005	—	10.21	7.87	7.12	7.20	6.07	6.03	5.82	5.66
23	10.20% 2005	—	10.15	8.03	7.21	7.36	6.05	5.81	5.85	5.66
24	10.50% 2005	11.05	10.45	8.50	7.14	8.20	..	6.59	6.19	..
25	11.19% 2005	10.99	10.25	7.82	7.07	7.17	6.79	6.50	7.17	5.64
26	11.25% 2005	11.00	10.34	7.83	..	7.06	..	..	..	..
27	13.75% 2005	11.05	10.95	6.79	..	..	6.23	..	5.92	..
28	14.00% 2005	11.18	10.72	8.38	8.19	9.24	6.09	6.11	7.04	5.69
29	14.00% 2005 (Inst)	10.85	10.47	8.59	8.96	10.72	6.24	6.07	..	5.89
30	6.75% 2006	12.95	11.58	8.86	8.32	9.51	6.75	6.75	6.14	6.00
31	7.01% 2006	—	—	6.93	6.92	6.88	..	..	..	..
32	11.00% 2006	—	10.55	7.92	7.18	7.35	7.36	6.13	7.17	5.94
33	11.25% 2006	10.37	..	..	..	..	..	..	..	..
34	11.50% 2006	11.14	10.27	8.13	7.55	9.73	..	6.17	5.94	5.85
35	11.68% 2006	11.04	10.42	7.86	7.18	7.36	6.21	6.01	5.89	5.74
36	11.75% 2006	11.07	10.41	8.06	7.29	7.41	6.21	..	6.11	5.96
37	13.85% 2006	11.50	10.90	8.38	7.99	7.56	..	..	6.87	6.27
38	13.85% 2006 (Inst)	11.79	10.56	8.73	..	..	6.50	..	6.18	6.10
39	14.00% 2006	11.43	10.72	8.71	..	7.72	..	..	5.93	6.38
B) Between 5 and 10 years										
40	6.75% 2007	8.38	11.41	7.81	..	7.70	6.75	6.54	6.25	6.65
41	11.50% 2007	11.22	10.42	8.30	..	7.50	6.61	6.50	6.50	6.00
42	11.90% 2007	11.20	10.41	8.24	7.57	7.41	6.34	6.22	6.51	5.86
43	12.50% 2007	11.42	10.84	8.91	..	..	7.00	..	..	..
44	13.05% 2007	11.25	10.62	8.37	7.99	7.90	6.52	6.35	6.17	6.05

45	13.65% 2007	11.86	10.72	8.26	..	7.88	6.51	..	..	6.40
46	9.50% 2008	11.38	10.26	8.62	7.93	7.76	6.83	6.82	6.38	6.51
47	10.80% 2008	11.52	10.71	8.47	7.99	8.35	..	..	6.23	..
48	11.40% 2008	—	10.74	8.26	7.71	7.56	6.60	6.47	6.17	6.05
49	11.50% 2008	11.30	10.57	8.96	8.10	8.87	6.93	6.62	6.40	..
50	12.00% 2008	11.29	10.60	8.70	8.10	8.23	6.67	6.59	6.31	6.09
51	12.10% 2008	11.42	10.84	8.71	..	..	6.75	..	..	..
52	12.15% 2008	12.20	10.55	9.06	..	..	6.72	..	..	..
53	12.22% 2008	11.56	10.67	9.43	..	..	6.75	..	..	..
54	12.25% 2008	11.32	10.59	9.07	8.37	8.15	6.70	6.57	6.35	6.26
55	6.65% 2009	—	—	—	—	—	6.70	6.61	6.29	6.03
56	6.99% 2009	—	—	6.99	—	6.99	..	..	..	..
57	7.00% 2009	10.53	10.57	7.72	7.89	7.06	6.90	6.85	6.52	6.39
58	11.50% 2009	11.45	10.93	8.95	8.65	8.42	7.16	6.91	6.57	6.39
59	11.99% 2009	11.39	10.76	8.77	8.21	7.72	6.76	6.62	6.50	6.12
60	7.50% 2010	11.68	10.56	7.86	7.95	7.28	7.04	6.94	6.62	6.36
61	7.55% 2010	—	—	—	—	—	6.90	6.76	6.36	6.13
62	8.75% 2010	11.64	10.68	7.87	8.36	7.73	7.21	6.98	6.81	6.53
63	11.30% 2010	—	10.85	8.77	8.30	7.94	7.01	6.86	6.57	6.24
64	11.50% 2010	11.43	10.93	9.25	8.73	9.20	7.06	8.14	6.60	6.42
65	12.25% 2010	12.11	10.76	9.27	8.71	8.36	7.01	6.94	6.66	6.43
66	12.29% 2010	11.47	10.80	9.30	8.61	8.17	6.98	6.94	6.59	6.41
67	8.00% 2011	10.92	10.59	7.82	8.08	7.42	7.33	7.23	6.89	6.52
68	9.39% 2011	—	—	8.44	8.36	7.99	7.13	7.03	6.64	6.38
69	10.95% 2011	—	10.90	8.90	8.60	8.24	7.19	7.10	6.76	6.40
70	11.50% 2011	11.53	11.00	8.79	8.41	7.98	7.07	6.95	6.58	6.26
71	12.00% 2011	11.57	10.98	9.81	9.48	..	..	..	..	..
72	12.32% 2011	11.51	10.96	9.22	8.84	8.43	7.19	7.13	6.78	6.51
C) Between 10 and 15 years										
73	6.72% 2007/2012@	—	—	—	—	—	6.53	6.45	6.34	6.25
74	6.85% 2012	—	—	—	—	—	6.99	6.95	6.62	6.32
75	7.40% 2012	—	—	—	—	—	7.18	7.07	6.64	6.32
76	9.40% 2012	—	—	8.24	8.44	8.07	7.20	7.12	6.68	6.39
77	10.25% 2012	11.71	10.50	9.22	8.79	8.16	7.64	7.17	6.92	6.51
78	11.03% 2012	—	10.98	8.92	8.54	8.12	7.21	7.11	6.72	6.40
79	7.27% 2013	—	—	—	—	—	—	7.09	6.68	6.36
80	9.00% 2013	11.94	10.73	8.66	8.55	7.96	7.50	7.36	6.95	6.65
81	9.81% 2013	—	—	8.73	8.54	8.16	7.25	7.15	6.74	6.41
82	12.40% 2013	11.70	11.08	9.78	9.11	8.62	7.59	7.46	7.27	7.29
83	7.37% 2014	—	—	—	—	—	7.29	7.23	6.74	6.40
84	10.00% 2014	10.66	10.52	8.96	8.97	8.41	7.54	7.36	7.09	6.83
85	10.50% 2014	12.03	10.77	9.27	8.96	8.78	7.47	7.52	7.43	6.88
86	11.83% 2014	11.23	11.04	9.39	9.05	8.58	7.52	7.42	7.04	6.71
87	9.85% 2015	—	—	8.19	8.71	8.30	7.38	7.29	6.88	6.54
88	10.47% 2015	—	10.38	9.23	8.79	8.37	7.46	7.38	6.96	6.61
89	10.79% 2015	—	10.77	9.62	9.41	8.80	7.57	7.45	7.17	6.75
90	11.43% 2015	—	11.06	9.34	8.89	8.45	7.52	7.43	7.06	6.74
91	11.50% 2015	11.87	11.07	9.60	9.09	8.74	7.65	7.48	7.13	7.02
92	10.71% 2016	—	—	9.13	8.84	8.45	7.47	7.38	6.99	6.63
93	12.30% 2016	11.64	10.96	9.86	9.29	8.80	7.73	6.89	..	7.00
D) Over 15 years										
94	7.46% 2017	—	—	—	—	—	7.43	7.36	6.91	6.59
95	7.49% 2017	—	—	—	—	—	7.44	7.37	6.92	6.60
96	8.07% 2017	—	—	7.55	—	—	7.47	7.39	6.95	6.59
97	10.45% 2018	—	—	9.35	8.98	8.58	7.62	7.60	7.20	6.76

98	12.60% 2018	11.88	11.22	9.95	9.56	8.91	7.75	..	7.22	7.00
99	10.03% 2019	—	—	9.02	8.98	8.46	7.70	7.60	7.14	6.84
100	10.70% 2020	—	11.02	9.48	9.14	8.70	7.75	7.71	7.50	6.81
101	11.60% 2020	—	—	9.81	9.20	8.65	7.66	7.88	7.10	..
102	10.25% 2021	—	—	9.22	9.07	8.67	7.72	7.64	7.21	6.84
103	8.35% 2022	—	—	—	—	—	7.69	7.63	7.18	6.85
104	10.18% 2026	—	—	8.91	9.15	8.77	7.87	7.79	7.34	7.01
105	7.95% 2032	—	—	—	—	—	7.93	7.84	7.39	7.02

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

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

Inst : Security issued on instalment basis.