

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

(Per cent per annum)

Sr.	Nomenclature No. of the loan	2000-01	2001-02	2002-03	2002			2003		
					May	Jun.	Mar.	Apr.	May	Jun.
1	2	3	4	5	6	7	8	9	10	11
Terminable										
A) Under 5 years										
1	6.50% 2003	10.58	8.26	6.78	..	..	5.66	5.22	6.20	..
2	11.75% 2003	10.20	7.97	6.42	..	6.91	..	5.39	..	..
3	11.78% 2003	10.44	7.38	5.95	..	6.89	6.08	6.09	5.52	3.56
4	11.83% 2003	10.04	7.66	5.66	..	6.64	5.80	5.16	5.01	..
5	6.50% 2004	10.30	7.72	6.87	..	..	..	..	6.73	5.15
6	9.50% 2004	10.07	7.18	6.29	7.02	6.91	5.71	5.25	..	..
7	11.00% 2004	..	..	6.16	..	..	..	..	..	..
8	11.30% 2004	10.08	7.39	6.15	..	6.88	5.78	..	..	5.45
9	11.50% 2004	10.08	7.99	5.80	6.74	6.92	5.47	5.35	4.96	5.03
10	11.57% 2004	9.47	7.04	..	..	..	..	..	..	..
11	11.75% 2004	10.14	8.06	6.28	7.23	7.00	5.89	5.33	4.91	5.13
12	11.95% 2004	10.23	8.15	6.05	7.12	7.13	5.73	5.51	4.88	5.13
13	11.98% 2004	10.22	7.88	6.32	7.18	6.96	5.77	5.37	4.99	5.12
14	12.35% 2004	9.77	6.67	6.42	..	7.09	..	5.40	..	..
15	12.50% 2004	10.15	7.53	6.07	6.81	6.84	5.79	5.29	4.95	5.17
16	12.59% 2004	10.11	7.71	6.32	7.04	7.05	5.92	5.45	4.97	5.54
17	6.50% 2005	11.27	6.55	7.44	6.84	..	..	6.64	6.61	5.91
18	8.25% 2005	10.53	7.37	5.96	..	..	..	5.71	5.56	..
19	9.90% 2005	10.21	7.87	6.19	6.49	7.11	5.90	5.46	5.20	5.16
20	10.20% 2005	10.15	8.03	6.07	6.98	6.90	5.71	..	5.07	5.18
21	10.50% 2005	10.45	8.50	6.35	..	..	..	..	..	..
22	11.19% 2005	10.25	7.82	6.56	7.34	7.39	5.99	5.36	5.08	5.14
23	11.25% 2005	10.34	7.83	6.09	..	..	6.09	5.54	..	5.34
24	13.75% 2005	10.95	6.79	6.81	..	7.24	..	5.49	5.44	..
25	14.00% 2005	10.72	8.38	6.38	7.51	7.25	5.82	5.74	5.58	5.44
26	14.00% 2005 (Inst)	10.47	8.59	6.56	7.39	7.35	5.80	5.44	..	5.59
27	6.75% 2006	11.58	8.86	6.34	..	..	..	..	5.81	5.39
28	7.01% 2006	—	6.93	..	..	..	..	..	..	..
29	11.00% 2006	10.55	7.92	6.90	7.47	9.01	5.94	5.46	5.24	5.17
30	11.25% 2006	..	..	..	..	..	..	..	..	..
31	11.50% 2006	10.27	8.13	6.61	..	..	6.52	5.53	5.27	5.41
32	11.68% 2006	10.42	7.86	6.34	6.90	7.09	5.85	5.44	5.15	5.19
33	11.75% 2006	10.41	8.06	6.37	7.07	7.17	6.27	5.53	5.19	5.26
34	13.85% 2006	10.90	8.38	6.81	..	..	..	5.68	..	..
35	13.85% 2006 (Inst)	10.56	8.73	6.92	..	7.83	..	5.80	..	..
36	14.00% 2006	10.72	8.71	6.68	..	..	..	5.81	..	..
37	6.75% 2007	11.41	7.81	6.74	..	..	..	..	6.81	5.51
38	11.50% 2007	10.42	8.30	6.65	..	7.65	6.49	5.82	6.31	5.73
39	11.90% 2007	10.41	8.24	6.62	9.27	11.90	6.02	5.53	5.35	5.29
40	12.50% 2007	10.84	8.91	6.96	..	..	..	5.63	..	..
41	13.05% 2007	10.62	8.37	6.48	7.81	7.20	6.25	5.85	5.57	5.65
42	13.65% 2007	10.72	8.26	6.26	..	8.85	..	5.83	5.36	5.30
B) Between 5 and 10 years										
43	9.50% 2008	10.26	8.62	6.75	7.69	..	6.32	5.82	5.83	5.56
44	10.80% 2008	10.71	8.47	6.80	..	..	..	5.98	5.75	5.76
45	11.40% 2008	10.74	8.26	6.57	7.45	7.40	6.15	5.67	5.44	5.33
46	11.50% 2008	10.57	8.96	7.03	..	7.68	6.39	6.12	5.59	5.64
47	12.00% 2008	10.60	8.70	6.65	7.46	7.72	6.46	5.89	5.58	5.44
48	12.10% 2008	10.84	8.71	6.49	..	..	6.64	..	..	..
49	12.15% 2008	10.55	9.06	6.90	..	..	6.61	..	..	..
50	12.22% 2008	10.67	9.43	6.52	..	..	6.72	6.21	..	5.75
51	12.25% 2008	10.59	9.07	6.74	7.45	7.70	6.56	5.91	5.70	5.73

52	6.65% 2009	—	—	6.69	7.55	7.52	6.23	5.83	5.61	5.45
53	6.99% 2009	—	6.99	6.97	..	..	..	..	..	..
54	7.00% 2009	10.57	7.72	6.62	6.92	..	6.55	6.07	6.00	5.78
55	11.50% 2009	10.93	8.95	6.95	7.69	7.75	6.60	..	6.66	5.65
56	11.99% 2009	10.76	8.77	6.78	7.72	7.72	6.41	5.84	5.58	5.44
57	5.87% 2010	—	—	5.90	—	—	6.08	5.83	5.69	5.58
58	6.00% 2010	—	—	—	—	—	—	6.29	6.00	5.77
59	6.20% 2010	—	—	—	—	—	—	6.28	5.99	5.78
60	7.50% 2010	10.56	7.86	6.74	7.45	7.93	6.51	6.17	6.03	5.85
61	7.55% 2010	—	—	6.70	7.73	7.49	6.27	5.85	5.64	5.57
62	8.75% 2010	10.68	7.87	6.83	..	..	6.43	6.35	6.22	5.95
63	11.30% 2010	10.85	8.77	6.99	8.06	7.95	6.53	6.07	5.79	5.64
64	11.50% 2010	10.93	9.25	6.84	..	..	6.63	6.00	6.27	5.86
65	12.25% 2010	10.76	9.27	7.05	7.59	8.00	6.68	6.11	5.96	5.70
66	12.29% 2010	10.80	9.30	6.98	8.02	7.98	6.66	6.08	5.83	5.69
67	8.00% 2011	10.59	7.82	6.93	7.56	7.90	6.45	6.16	6.11	5.97
68	9.39% 2011	—	8.44	6.90	7.70	7.78	6.42	5.99	5.84	5.72
69	10.95% 2011	10.90	8.90	6.97	8.12	7.85	6.60	6.18	5.96	5.80
70	11.50% 2011	11.00	8.79	6.86	7.56	7.60	6.40	5.92	5.76	5.63
71	12.00% 2011	10.98	9.81	7.42	..	..	..	..	..	5.99
72	12.32% 2011	10.96	9.22	7.14	8.03	8.05	6.73	6.20	6.00	5.82
73	6.72% 2007/2012@	—	—	6.45	—	—	6.39	6.14	5.99	5.91
74	6.85% 2012	—	—	6.73	7.56	7.74	6.32	6.05	5.92	5.71
75	7.40% 2012	—	—	6.89	7.73	7.64	6.28	5.91	5.82	5.72
76	9.40% 2012	—	8.24	6.95	7.63	7.80	6.51	6.10	5.95	5.81
77	10.25% 2012	10.50	9.22	7.09	..	..	6.67	6.39	6.27	5.98
78	11.03% 2012	10.98	8.92	7.03	7.82	7.83	6.52	6.05	5.91	5.79
C) Between 10 and 15 years										
79	7.27% 2013	—	—	6.47	—	—	6.34	5.98	5.86	5.73
80	9.00% 2013	10.73	8.66	7.25	8.42	8.13	6.56	6.21	6.11	5.86
81	9.81% 2013	—	8.73	7.01	7.87	7.83	6.33	5.92	5.87	5.75
82	12.40% 2013	11.08	9.78	7.38	7.95	..	7.05	6.45	6.29	6.06
83	6.72% 2014	—	—	—	—	—	—	—	5.86	5.77
84	7.37% 2014	—	—	6.82	—	—	6.45	5.98	5.92	5.79
85	10.00% 2014	10.52	8.96	7.12	7.89	8.20	6.65	6.39	6.20	6.20
86	10.50% 2014	10.77	9.27	7.36	8.02	7.98	6.78	6.45	6.78	6.11
87	11.83% 2014	11.04	9.39	7.40	8.55	8.35	6.84	6.38	6.24	6.06
88	7.38% 2015	—	—	6.32	—	—	6.50	6.07	5.99	5.86
89	9.85% 2015	—	8.19	7.17	8.06	8.05	6.52	6.12	6.14	5.89
90	10.47% 2015	10.38	9.23	7.29	8.43	8.24	6.74	6.34	6.20	6.04
91	10.79% 2015	10.77	9.62	7.20	..	..	6.80	6.50	6.40	6.08
92	11.43% 2015	11.06	9.34	7.41	8.31	8.34	6.69	6.40	6.30	6.05
93	11.50% 2015	11.07	9.60	7.73	8.25	8.37	6.60	6.47	6.33	6.30
94	10.71% 2016	—	9.13	7.31	8.31	8.28	6.69	6.29	6.19	6.03
95	12.30% 2016	10.96	9.86	7.78	8.29	8.55	6.63	6.46	6.34	6.17
96	7.46% 2017	—	—	6.84	—	—	6.63	6.19	6.12	5.99
97	7.49% 2017	—	—	7.14	7.91	7.82	6.67	6.21	6.16	6.02
98	8.07% 2017	—	7.55	7.18	8.08	7.97	6.57	6.17	6.09	5.96
D) Over 15 years										
99	6.25% 2018	—	—	6.22	—	—	6.22	6.10	6.09	5.95
100	10.45% 2018	—	9.35	7.28	8.48	8.47	6.92	6.37	6.34	6.15
101	12.60% 2018	11.22	9.95	7.34	8.17	8.76	6.99	6.62	6.43	7.72
102	10.03% 2019	—	9.02	7.15	7.99	..	6.76	6.36	6.26	6.10
103	10.70% 2020	11.02	9.48	7.57	8.22	8.54	6.99	6.47	6.51	6.23
104	11.60% 2020	—	9.81	7.54	8.43	8.38	6.86	6.47	6.30	6.38
105	10.25% 2021	—	9.22	7.45	8.37	8.42	6.92	6.41	6.33	6.17
106	8.35% 2022	—	—	7.41	8.36	8.30	6.79	6.37	6.28	6.12
107	6.30% 2023	—	—	—	—	—	—	6.21	6.22	6.05
108	10.18% 2026	—	8.91	7.58	8.35	8.55	6.87	6.46	6.35	6.22

109 6.13% 2028	—	—	—	—	—	—	—	—	6.06
110 7.95% 2032	—	—	7.23	—	—	6.90	6.43	6.31	6.20

@ : 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.

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