

No. 28 : REDEMPTION YIELD ON GOVERNMENT OF INDIA SECURITIES BASED ON SGL TRANSACTIONS*

(Per cent per annum)

| Sr. No. | Nomenclature of the loan | 2003-04 | 2004-05 | 2005-06 | 2005 | | 2006 | | | |
|-----------|---------------------------------|---------|---------|---------|------|------|------|------|------|------|
| | | | | | Aug. | Sep. | Jun. | Jul. | Aug. | Sep. |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| A) | Terminable Under 5 years | | | | | | | | | |
| 1 | 7.01% 2006 | .. | .. | .. | .. | .. | .. | .. | .. | .. |
| 2 | 6.75% 2007 | 5.37 | 6.05 | 6.49 | .. | .. | .. | .. | .. | .. |
| 3 | 11.50% 2007 | 5.24 | 6.05 | 6.45 | 6.05 | 6.09 | .. | 7.02 | 6.93 | 6.97 |
| 4 | 11.90% 2007 | 4.96 | 5.66 | 6.20 | 6.00 | 6.06 | 6.96 | 6.97 | 6.88 | 6.85 |
| 5 | 12.50% 2007 | 5.00 | 5.36 | 6.56 | 5.94 | .. | 6.93 | .. | 6.97 | .. |
| 6 | 13.05% 2007 | 5.00 | 5.59 | 6.37 | 6.71 | 6.07 | 6.97 | 7.00 | 6.99 | 7.58 |
| 7 | 13.65% 2007 | 5.23 | 5.70 | 6.24 | .. | .. | 9.69 | .. | .. | .. |
| 8 | 6.00% 2008 | 5.66 | .. | .. | .. | .. | .. | .. | .. | .. |
| 9 | 9.50% 2008 | 5.16 | 6.19 | 6.59 | 6.11 | .. | 7.24 | 7.50 | 7.36 | .. |
| 10 | 10.80% 2008 | 5.67 | 5.79 | 6.56 | .. | .. | 6.97 | .. | .. | .. |
| 11 | 11.40% 2008 | 5.06 | 5.73 | 6.40 | 6.45 | 6.32 | 6.92 | .. | 7.89 | 7.11 |
| 12 | 11.50% 2008 | 5.19 | 5.89 | 6.38 | 6.27 | 6.35 | 6.84 | .. | 7.15 | 7.04 |
| 13 | 12.00% 2008 | 5.13 | 6.03 | 6.41 | 6.26 | 6.29 | 7.09 | 7.16 | 7.13 | 7.02 |
| 14 | 12.10% 2008 | 4.90 | 5.87 | 6.62 | .. | 6.36 | 6.92 | .. | .. | .. |
| 15 | 12.15% 2008 | 5.39 | 5.10 | 6.32 | .. | 6.32 | .. | .. | .. | .. |
| 16 | 12.22% 2008 | 5.39 | 5.99 | 6.35 | .. | .. | 6.99 | .. | .. | .. |
| 17 | 12.25% 2008 | 5.31 | 5.89 | 6.55 | 6.51 | 6.33 | 7.77 | 7.05 | 7.18 | .. |
| 18 | 5.48% 2009 | 4.82 | 5.57 | 6.87 | .. | .. | .. | 7.30 | .. | .. |
| 19 | 6.65% 2009 | 5.15 | 6.18 | 6.54 | 6.47 | 6.40 | .. | 7.40 | 7.36 | 7.33 |
| 20 | 6.99% 2009 | .. | .. | .. | .. | .. | .. | .. | .. | .. |
| 21 | 7.00% 2009 | 5.56 | 6.34 | 6.73 | 6.50 | .. | .. | 7.32 | 7.88 | 6.99 |
| 22 | 11.50% 2009 | 5.36 | 5.98 | 6.71 | 6.59 | 6.60 | 7.08 | 7.60 | .. | .. |
| 23 | 11.99% 2009 | 5.15 | 5.80 | 6.59 | 6.47 | 6.42 | 7.17 | 7.41 | 7.40 | 7.29 |
| 24 | 5.87% 2010 | 5.31 | 5.61 | 6.57 | 6.64 | .. | .. | .. | .. | .. |
| 25 | 6.00% 2010 | 5.75 | .. | .. | .. | .. | .. | .. | .. | .. |
| 26 | 6.20% 2010 | 5.65 | .. | .. | .. | .. | .. | .. | .. | .. |
| 27 | 7.50% 2010 | 5.54 | 6.04 | 6.89 | 7.16 | 6.61 | 7.27 | 7.80 | .. | .. |
| 28 | 7.55% 2010 | 5.24 | 6.02 | 6.69 | 6.61 | 6.59 | 7.37 | 7.66 | 7.57 | 7.38 |
| 29 | 8.75% 2010 | 5.59 | 5.92 | 6.95 | 6.73 | .. | .. | .. | .. | .. |
| 30 | 11.30% 2010 | 5.35 | 5.86 | 6.85 | 6.76 | .. | 7.66 | 7.63 | 7.81 | .. |
| 31 | 11.50% 2010 | 5.30 | 6.32 | 6.85 | 6.74 | .. | 7.41 | .. | 7.80 | 7.36 |
| 32 | 12.25% 2010 | 5.42 | 5.87 | 6.86 | 6.72 | 6.72 | 7.44 | 7.94 | 7.76 | 7.49 |
| 33 | 12.29% 2010 | 5.38 | 6.09 | 6.85 | 6.70 | 6.67 | 7.34 | .. | 7.83 | 7.48 |
| B) | Between 5 and 10 years | | | | | | | | | |
| 34 | 5.03% 2011 | 5.02 | .. | .. | .. | .. | .. | .. | .. | .. |
| 35 | 8.00% 2011 | 5.68 | 6.54 | 7.10 | 6.86 | .. | .. | 8.00 | 7.58 | .. |
| 36 | 9.39% 2011 | 5.37 | 6.17 | 6.86 | 6.79 | 6.77 | 7.48 | 7.79 | 7.77 | 7.47 |
| 37 | 10.95% 2011 | 5.44 | 6.26 | 6.96 | 6.88 | 6.78 | 7.24 | .. | .. | 7.54 |
| 38 | 11.50% 2011 | 5.29 | 5.90 | 6.98 | 6.90 | 6.96 | 7.71 | .. | 7.81 | .. |
| 39 | 12.00% 2011 | 5.69 | 6.71 | 7.03 | 6.79 | 6.84 | .. | .. | 8.00 | 7.98 |
| 40 | 12.32% 2011 | 5.49 | 6.38 | 6.89 | 6.86 | 6.81 | 7.61 | 7.14 | 7.99 | 7.53 |
| 41 | 6.72% 2007/2012@ | 5.90 | 6.09 | 6.51 | 6.50 | 6.52 | 6.80 | 6.77 | 6.74 | .. |
| 42 | 6.85% 2012 | 5.40 | 6.00 | 6.86 | 6.78 | 6.79 | 7.43 | 8.03 | 7.79 | 7.59 |
| 43 | 7.40% 2012 | 5.38 | 6.21 | 6.95 | 6.90 | 6.83 | 7.55 | 7.90 | 7.79 | 7.58 |
| 44 | 9.40% 2012 | 5.46 | 6.18 | 6.96 | 6.90 | 6.77 | .. | 8.09 | .. | .. |
| 45 | 10.25% 2012 | 5.68 | 6.75 | 7.06 | 7.04 | 6.93 | 7.82 | .. | .. | .. |
| 46 | 11.03% 2012 | 5.46 | 6.16 | 7.02 | 6.95 | 6.91 | 7.67 | 7.78 | 7.80 | 7.79 |
| 47 | 7.27% 2013 | 5.40 | 6.05 | 6.98 | 6.91 | 6.90 | 7.95 | 8.12 | 7.99 | 7.60 |
| 48 | 9.00% 2013 | 5.75 | 6.57 | 7.06 | 6.96 | 6.99 | 7.59 | 8.07 | 7.97 | 7.67 |
| 49 | 9.81% 2013 | 5.43 | 6.02 | 7.11 | .. | 6.84 | 7.46 | 8.29 | 7.96 | 7.75 |
| 50 | 12.40% 2013 | 5.90 | 6.65 | 7.17 | 7.07 | 7.03 | 8.23 | 8.25 | 8.21 | 7.72 |

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(Per cent per annum)

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|-----------------------------------|--------------------------|---------|---------|---------|------|------|------|-------|------|------|
| | | | | | Aug. | Sep. | Jun. | Jul. | Aug. | Sep. |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| 51 | 6.72% 2014 | 5.36 | 5.52 | 7.05 | 7.02 | 7.02 | .. | .. | 8.05 | .. |
| 52 | 7.37% 2014 | 5.44 | 6.14 | 7.04 | 6.99 | 6.98 | 7.85 | 8.15 | 7.97 | 7.63 |
| 53 | 10.00% 2014 | 5.87 | 6.71 | 7.22 | 7.05 | 7.11 | .. | 8.10 | .. | 7.71 |
| 54 | 10.50% 2014 | 5.87 | 6.74 | 7.28 | 7.13 | .. | 7.93 | .. | 8.18 | 7.81 |
| 55 | 11.83% 2014 | 5.83 | 6.48 | 7.17 | 7.14 | 7.13 | .. | .. | 8.00 | 7.50 |
| 56 | 7.38% 2015 | 5.53 | 6.26 | 7.06 | 7.04 | 7.01 | .. | 8.05 | 8.07 | 7.74 |
| 57 | 9.85% 2015 | 5.58 | 6.18 | 7.24 | .. | .. | 8.03 | 8.27 | .. | .. |
| 58 | 10.47% 2015 | 5.83 | 6.40 | 7.22 | 7.16 | 7.14 | .. | .. | 8.00 | .. |
| 59 | 10.79% 2015 | 5.97 | 6.87 | 7.22 | 7.18 | .. | .. | .. | .. | 7.78 |
| 60 | 11.43% 2015 | 5.91 | 6.42 | 7.19 | 7.14 | 7.14 | .. | 8.36 | 8.59 | 7.84 |
| 61 | 11.50% 2015 | 5.85 | 6.71 | 7.27 | 6.99 | .. | 7.87 | 8.21 | 7.95 | 7.77 |
| C) Between 10 and 15 years | | | | | | | | | | |
| 62 | 5.59% 2016 | — | 6.40 | 7.17 | .. | 7.06 | .. | .. | .. | 7.85 |
| 63 | 7.59% 2016 | — | — | — | — | — | 7.87 | 8.26 | 8.08 | 7.72 |
| 64 | 10.71% 2016 | 5.83 | 6.36 | 7.26 | 7.21 | 7.13 | 7.86 | 8.44 | 8.28 | 7.92 |
| 65 | 12.30% 2016 | 6.07 | 6.63 | 7.26 | .. | 7.20 | .. | 8.52 | 8.27 | .. |
| 66 | 7.46% 2017 | 5.73 | 6.47 | 7.25 | 7.16 | 7.17 | 8.03 | 8.23 | 8.22 | 7.84 |
| 67 | 7.49% 2017 | 5.76 | 6.35 | 7.25 | 7.14 | 7.17 | 8.18 | 8.35 | 8.19 | 7.82 |
| 68 | 8.07% 2017 | 5.71 | 6.40 | 7.22 | 7.14 | 7.15 | 7.96 | 8.32 | 8.14 | 7.77 |
| 69 | 5.69% 2018 | 5.56 | 6.39 | 7.29 | 7.12 | 7.22 | 7.98 | 8.56 | 8.44 | .. |
| 70 | 6.25% 2018 | 5.76 | 6.46 | 7.23 | 7.11 | 7.10 | 8.00 | 8.43 | 8.33 | 7.87 |
| 71 | 10.45% 2018 | 6.05 | 6.44 | 7.34 | .. | .. | 8.06 | 8.42 | 8.20 | 8.10 |
| 72 | 12.60% 2018 | 6.37 | .. | 7.61 | .. | .. | .. | .. | .. | .. |
| 73 | 5.64% 2019 | 5.69 | 6.27 | 7.27 | 7.10 | .. | 8.62 | 8.67 | 8.38 | 8.11 |
| 74 | 6.05% 2019 | 5.75 | 6.45 | 7.27 | 7.17 | 7.16 | 8.40 | 8.59 | 8.12 | 8.06 |
| 75 | 10.03% 2019 | 6.04 | 6.68 | 7.38 | .. | .. | .. | .. | 8.40 | 8.16 |
| 76 | 6.35% 2020 | 5.81 | 6.52 | 7.33 | 7.11 | 7.21 | 8.11 | 8.30 | 8.37 | 8.04 |
| 77 | 10.70% 2020 | 6.09 | 6.85 | 7.46 | 7.42 | 7.44 | .. | 8.59 | 8.44 | 8.17 |
| 78 | 11.60% 2020 | 6.06 | 6.78 | 7.36 | .. | .. | .. | .. | .. | .. |
| D) Over 15 years | | | | | | | | | | |
| 79 | 7.94% 2021 | — | — | — | — | — | 8.25 | 8.57 | 8.38 | 8.04 |
| 80 | 10.25% 2021 | 6.11 | 6.78 | 7.46 | 7.47 | 7.40 | 8.02 | 8.65 | 8.42 | 8.12 |
| 81 | 5.87% 2022 | 5.91 | 5.88 | 7.51 | .. | .. | 8.37 | .. | .. | .. |
| 82 | 8.35% 2022 | 6.04 | 6.70 | 7.41 | 7.30 | .. | .. | 8.76 | 8.41 | 8.08 |
| 83 | 6.17% 2023 | 5.91 | 6.60 | 7.38 | 7.36 | 7.26 | 8.19 | 8.65 | 8.45 | 8.16 |
| 84 | 6.30% 2023 | 6.00 | 6.52 | 7.36 | 7.40 | 7.31 | .. | .. | 8.62 | 8.18 |
| 85 | 10.18% 2026 | 6.17 | 6.94 | 7.49 | 7.52 | 7.44 | 7.76 | .. | .. | 8.31 |
| 86 | 6.01% 2028 | 5.98 | 6.66 | 7.38 | 7.32 | 7.30 | 8.32 | 8.35 | 8.48 | 8.23 |
| 87 | 6.13% 2028 | 6.01 | 6.63 | 7.42 | 7.32 | 7.34 | 8.20 | 8.68 | 8.55 | 8.38 |
| 88 | 7.95% 2032 | 6.16 | 6.97 | 7.57 | 7.49 | 7.46 | 8.19 | 8.84 | 8.83 | .. |
| 89 | 7.5% 2034 | — | 7.25 | 7.54 | 7.48 | 7.45 | 8.31 | 8.82 | 8.68 | 8.38 |
| 90 | 7.40% 2035 | — | — | 7.55 | — | 7.41 | 8.42 | 8.90 | 8.69 | 8.42 |
| 91 | 8.33% 2036 | — | — | — | — | — | 8.37 | 10.00 | 8.62 | 8.39 |

@ : 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.