

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

(Per cent per annum)

Sr. No.	Nomenclature of the loan	2004-05	2005-06	2006-07	2006		2007			
					May	Jun.	Mar.	Apr.	May	Jun.
1	2	3	4	5	6	7	8	9	10	11
A)	Terminable Under 5 years									
1	6.75% 2007	6.05	6.49	6.73	6.95	..	7.30	..	..	..
2	11.50% 2007	6.05	6.45	7.11	6.45	..	7.72	..	..	..
3	6.00% 2008	..	..	..	..	..	..	..	..	..
4	9.50% 2008	6.19	6.59	7.14	6.69	7.24	7.37	..	7.76	..
5	10.80% 2008	5.79	6.56	6.65	..	6.97	..	..	..	7.91
6	11.40% 2008	5.73	6.40	7.22	6.67	6.92	7.90	8.02	7.92	..
7	11.50% 2008	5.89	6.38	7.08	6.72	6.84	7.65	..	7.90	7.89
8	12.00% 2008	6.03	6.41	7.04	6.62	7.09	7.65	7.82	7.82	7.79
9	12.10% 2008	5.87	6.62	7.54	6.70	6.92	7.86	..	7.81	8.41
10	12.15% 2008	5.10	6.32	7.75	6.73	..	..	..	..	..
11	12.22% 2008	5.99	6.35	6.86	6.74	6.99	..	..	..	..
12	12.25% 2008	5.89	6.55	7.07	6.66	7.77	7.73	..	8.99	..
13	5.48% 2009	5.57	6.87	6.88	6.92	..	..	..	..	..
14	6.65% 2009	6.18	6.54	7.51	7.51	..	7.93	8.04	8.01	7.87
15	6.99% 2009	..	..	..	..	..	..	..	..	..
16	7.00% 2009	6.34	6.73	7.50	6.95	..	8.63	..	8.38	8.41
17	11.50% 2009	5.98	6.71	7.52	6.84	7.08	7.86	..	..	..
18	11.99% 2009	5.80	6.59	7.25	6.81	7.17	7.83	8.06	8.03	..
19	5.87% 2010	5.61	6.57	..	..	..	..	..	..	..
20	6.00% 2010	..	..	..	..	..	..	..	..	..
21	6.20% 2010	..	..	..	..	..	..	..	..	..
22	7.50% 2010	6.04	6.89	7.77	7.26	7.27	..	..	..	..
23	7.55% 2010	6.02	6.69	7.42	6.97	7.37	7.83	8.09	8.05	7.85
24	8.75% 2010	5.92	6.95	7.98	7.09	..	9.25	..	..	..
25	11.30% 2010	5.86	6.85	7.39	7.11	7.66	..	8.19	..	9.16
26	11.50% 2010	6.32	6.85	7.43	7.08	7.41	..	8.11	..	..
27	12.25% 2010	5.87	6.86	7.45	7.11	7.44	..	..	8.15	..
28	12.29% 2010	6.09	6.85	7.50	7.12	7.34	7.95	8.11	8.12	7.88
29	5.03% 2011	..	..	..	..	..	..	..	..	..
30	8.00% 2011	6.54	7.10	7.86	7.29	..	8.12	..	..	..
31	9.39% 2011	6.17	6.86	7.52	7.12	7.48	7.99	8.14	8.09	8.01
32	10.95% 2011	6.26	6.96	7.33	7.19	7.24	..	..	8.15	8.23
33	11.50% 2011	5.90	6.98	7.43	7.08	7.71	..	..	8.03	8.25
34	12.00% 2011	6.71	7.03	7.97	..	..	8.02	8.00	8.15	..
35	12.32% 2011	6.38	6.89	7.59	7.33	7.61	8.02	10.55	..	8.31
B)	Between 5 and 10 years									
36	6.72% 2007/2012@	6.09	6.51	6.93	..	6.80	7.04	..	..	..
37	6.85% 2012	6.00	6.86	7.58	7.09	7.43	8.08	8.14	..	..
38	7.40% 2012	6.21	6.95	7.55	7.43	7.55	7.91	8.08	8.10	8.07
39	9.40% 2012	6.18	6.96	7.60	..	..	8.33	..	..	8.39
40	10.25% 2012	6.75	7.06	7.88	7.30	7.82	8.39	8.54	..	8.12
41	11.03% 2012	6.16	7.02	7.81	..	7.67	8.05	9.00	8.21	8.05
42	7.27% 2013	6.05	6.98	7.58	7.30	7.95	8.00	8.02	..	8.11
43	9.00% 2013	6.57	7.06	7.86	7.60	7.59	8.49	..	..	8.39
44	9.81% 2013	6.02	7.11	7.85	7.65	7.46	8.14	..	..	..
45	12.40% 2013	6.65	7.17	7.93	7.37	8.23	7.99	8.61	..	..
46	6.72% 2014	5.52	7.05	8.05	..	..	..	..	..	..
47	7.37% 2014	6.14	7.04	7.74	7.41	7.85	8.20	8.10	8.13	8.17
48	10.00% 2014	6.71	7.22	7.71	7.56	..	7.93	8.55	..	8.53

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(Per cent per annum)

Sr. No.	Nomenclature of the loan	2004-05	2005-06	2006-07	2006		2007			
					May.	Jun.	Mar.	Apr.	May.	Jun.
1	2	3	4	5	6	7	8	9	10	11
49	10.50% 2014	6.74	7.28	7.83	7.47	7.93	8.51	8.32	..	..
50	11.83% 2014	6.48	7.17	7.84	7.58	..	8.15	8.14	8.26	8.25
51	7.38% 2015	6.26	7.06	7.70	7.55	..	8.08	8.11	8.15	8.19
52	9.85% 2015	6.18	7.24	7.76	7.46	8.03	8.25	8.25	8.20	..
53	10.47% 2015	6.40	7.22	7.59	7.37	..	..	..	8.32	..
54	10.79% 2015	6.87	7.22	7.65	7.33	..	7.95	..	..	..
55	11.43% 2015	6.42	7.19	7.92	7.50	..	..	8.29	8.32	..
56	11.50% 2015	6.71	7.27	7.91	7.81	7.87	8.46	8.41	8.35	8.21
57	5.59% 2016	6.40	7.17	7.66	..	..	..	..	..	..
58	7.59% 2016	—	—	7.79	7.57	7.87	7.97	8.10	8.17	8.23
59	10.71% 2016	6.36	7.26	7.95	7.68	7.86	..	..	..	..
60	12.30% 2016	6.63	7.26	8.21	7.41	..	8.15	10.37	..	..
C) Between 10 and 15 years										
61	7.46% 2017	6.47	7.25	7.81	7.53	8.03	7.97	8.18	8.21	8.32
62	7.49% 2017	6.35	7.25	7.82	7.57	8.18	8.06	..	8.17	8.23
63	8.07% 2017	6.40	7.22	7.80	7.64	7.96	7.98	8.08	8.12	8.15
64	5.69% 2018	6.39	7.29	7.95	7.70	7.98	8.17	8.32	8.37	..
65	6.25% 2018	6.46	7.23	7.91	7.73	8.00	8.14	8.23	8.34	8.26
66	10.45% 2018	6.44	7.34	8.05	7.69	8.06	8.04	..	8.43	8.60
67	12.60% 2018	..	7.61	7.91	..	..	..	..	..	..
68	5.64% 2019	6.27	7.27	8.12	7.83	8.62	8.11	8.28	8.37	8.52
69	6.05% 2019	6.45	7.27	7.91	7.72	8.40	8.16	8.21	8.26	8.36
70	10.03% 2019	6.68	7.38	7.83	7.71	..	8.01	..	8.27	..
71	6.35% 2020	6.52	7.33	7.95	7.76	8.11	8.18	8.31	8.25	8.44
72	10.70% 2020	6.85	7.46	8.00	7.71	..	8.09	8.27	..	8.60
73	11.60% 2020	6.78	7.36	7.73	..	..	..	..	..	..
74	7.94% 2021	—	—	8.07	7.95	8.25	8.12	8.22	8.25	8.23
75	10.25% 2021	6.78	7.46	8.07	7.73	8.02	8.23	8.03	8.34	8.29
D) Over 15 years										
76	5.87% 2022	5.88	7.51	8.02	..	8.37	..	8.21	..	..
77	8.35% 2022	6.70	7.41	8.02	7.74	..	8.23	8.25	8.30	8.33
78	6.17% 2023	6.60	7.38	8.01	7.78	8.19	8.23	8.25	8.38	8.34
79	6.30% 2023	6.52	7.36	8.01	8.05	..	8.29	8.34	..	8.35
80	10.18% 2026	6.94	7.49	7.86	7.80	7.76	8.25	8.52	8.22	..
81	8.24% 2027	—	—	8.19	—	—	8.18	..	..	..
82	6.01% 2028	6.66	7.38	8.02	7.94	8.32	8.36	8.38	8.45	8.51
83	6.13% 2028	6.63	7.42	8.02	8.02	8.20	8.20	..	8.51	8.50
84	7.95% 2032	6.97	7.57	8.07	8.06	8.19	8.16	8.39	8.30	8.39
85	7.5% 2034	7.25	7.54	8.19	8.13	8.31	8.36	8.46	8.73	8.88
86	7.40% 2035	—	7.55	8.14	8.06	8.42	8.31	8.39	..	..
87	8.33% 2036	—	—	8.13	—	8.37	8.29	8.48	8.50	8.55

* : 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.