

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

(Per cent per annum)

| Sr. No    | Nomenclature of the loan        | 2005-06 | 2006-07 | 2007-08 | 2007   |           | 2008 |      |        |           |
|-----------|---------------------------------|---------|---------|---------|--------|-----------|------|------|--------|-----------|
|           |                                 |         |         |         | August | September | June | July | August | September |
| 1         | 2                               | 3       | 4       | 5       | 6      | 7         | 8    | 9    | 10     | 11        |
| <b>A)</b> | <b>Terminable Under 5 years</b> |         |         |         |        |           |      |      |        |           |
| 1         | 6.00% 2008                      | ..      | ..      | ..      | ..     | ..        | ..   | ..   | ..     | ..        |
| 2         | 9.50 %2008                      | 6.59    | 7.14    | 7.32    | ..     | ..        | ..   | ..   | ..     | ..        |
| 3         | 10.80 %2008                     | 6.56    | 6.65    | 7.43    | ..     | ..        | ..   | ..   | ..     | ..        |
| 4         | 11.40 %2008                     | 6.40    | 7.22    | 7.26    | ..     | 7.38      | ..   | ..   | ..     | ..        |
| 5         | 11.50 %2008                     | 6.38    | 7.08    | 7.81    | ..     | 7.32      | ..   | ..   | ..     | ..        |
| 6         | 12.00 %2008                     | 6.41    | 7.04    | 7.60    | 7.47   | 7.44      | ..   | ..   | ..     | ..        |
| 7         | 12.10 %2008                     | 6.62    | 7.54    | 7.86    | ..     | ..        | ..   | ..   | ..     | ..        |
| 8         | 12.15 %2008                     | 6.32    | 7.75    | ..      | ..     | ..        | ..   | ..   | ..     | ..        |
| 9         | 12.22 %2008                     | 6.35    | 6.86    | ..      | ..     | ..        | ..   | ..   | ..     | ..        |
| 10        | 12.25 %2008                     | 6.55    | 7.07    | 8.15    | 7.88   | ..        | ..   | ..   | ..     | ..        |
| 11        | 5.48% 2009                      | 6.87    | 6.88    | 7.63    | 7.72   | 7.62      | 8.48 | 9.23 | 9.17   | 8.71      |
| 12        | 6.65 %2009                      | 6.54    | 7.51    | 7.66    | 7.71   | 7.59      | 8.12 | 9.30 | 9.30   | 8.89      |
| 13        | 6.99 %2009                      | ..      | ..      | ..      | ..     | ..        | ..   | ..   | ..     | ..        |
| 14        | 7.00 %2009                      | 6.73    | 7.50    | 8.09    | 6.41   | ..        | ..   | 9.44 | 11.10  | 8.82      |
| 15        | 11.50 %2009                     | 6.71    | 7.52    | 7.95    | 7.56   | 7.64      | ..   | ..   | ..     | 9.98      |
| 16        | 11.99 %2009                     | 6.59    | 7.25    | 7.65    | 7.83   | 7.65      | ..   | 9.32 | 9.14   | 8.68      |
| 17        | 5.87 %2010                      | 6.57    | ..      | 7.63    | ..     | 7.83      | 8.38 | 9.32 | 9.18   | 8.69      |
| 18        | 6.00% 2010                      | ..      | ..      | ..      | ..     | ..        | ..   | ..   | ..     | ..        |
| 19        | 6.20% 2010                      | ..      | ..      | ..      | ..     | ..        | ..   | ..   | ..     | ..        |
| 20        | 7.50 %2010                      | 6.89    | 7.77    | 7.35    | 6.67   | ..        | 8.21 | ..   | 9.62   | 8.85      |
| 21        | 7.55% 2010                      | 6.69    | 7.42    | 7.69    | 7.54   | 7.66      | 7.64 | ..   | 9.17   | 8.41      |
| 22        | 8.75 %2010                      | 6.95    | 7.98    | ..      | ..     | ..        | ..   | ..   | 9.26   | 8.62      |
| 23        | 11.30 %2010                     | 6.85    | 7.39    | 7.70    | 7.98   | 7.62      | 8.50 | 9.41 | 9.20   | 8.90      |
| 24        | 11.50 %2010                     | 6.85    | 7.43    | 7.70    | 7.88   | 7.78      | ..   | ..   | ..     | ..        |
| 25        | 12.25 %2010                     | 6.86    | 7.45    | 7.55    | 7.98   | ..        | 8.33 | 9.38 | 9.24   | 8.91      |
| 26        | 12.29 %2010                     | 6.85    | 7.50    | 7.78    | 7.69   | 7.65      | ..   | ..   | 9.88   | 8.84      |
| 27        | 5.03% 2011                      | ..      | ..      | ..      | ..     | ..        | ..   | ..   | ..     | ..        |
| 28        | 6.57% 2011                      | ..      | ..      | 7.37    | ..     | ..        | 8.29 | 9.29 | 9.19   | 8.44      |
| 29        | 8.00 %2011                      | 7.10    | 7.86    | 7.93    | 7.57   | ..        | ..   | ..   | 9.58   | ..        |
| 30        | 9.39% 2011                      | 6.86    | 7.52    | 7.78    | 7.65   | 7.59      | 8.65 | 9.28 | 9.61   | 8.64      |
| 31        | 10.95 %2011                     | 6.96    | 7.33    | 7.94    | ..     | ..        | ..   | ..   | ..     | 8.62      |
| 32        | 11.50 %2011                     | 6.98    | 7.43    | 7.82    | ..     | ..        | ..   | 9.30 | 9.23   | 8.75      |
| 33        | 12.00 %2011                     | 7.03    | 7.97    | 7.95    | ..     | ..        | ..   | 9.21 | ..     | ..        |
| 34        | 12.32 %2011                     | 6.89    | 7.59    | 7.85    | 8.06   | 7.69      | 8.02 | 9.36 | 9.32   | ..        |
| 35        | 6.72% 2012                      | 6.51    | 6.93    | 7.87    | 7.21   | ..        | ..   | ..   | ..     | ..        |
| 36        | 6.85% 2012                      | 6.86    | 7.58    | 7.80    | 7.91   | 8.04      | ..   | ..   | ..     | ..        |
| 37        | 7.40% 2012                      | 6.95    | 7.55    | 7.83    | 7.83   | 7.70      | 8.80 | 9.33 | 9.36   | 8.96      |
| 38        | 9.40% 2012                      | 6.96    | 7.60    | 7.87    | 7.60   | ..        | 7.99 | ..   | ..     | ..        |
| 39        | 10.25 %2012                     | 7.06    | 7.88    | 8.08    | ..     | 7.75      | 8.24 | 9.25 | ..     | 8.69      |
| 40        | 11.03 %2012                     | 7.02    | 7.81    | 8.10    | 7.92   | ..        | ..   | 9.37 | ..     | ..        |
| <b>B)</b> | <b>Between 5 &amp; 10 Year</b>  |         |         |         |        |           |      |      |        |           |
| 41        | 7.27% 2013                      | 6.98    | 7.58    | 7.66    | 7.78   | 7.71      | 8.31 | 9.21 | 9.17   | 8.53      |
| 42        | 9.00 %2013                      | 7.06    | 7.86    | 8.25    | 8.11   | 7.93      | ..   | 9.19 | 9.18   | 8.65      |
| 43        | 9.81% 2013                      | 7.11    | 7.85    | 8.11    | ..     | ..        | 8.80 | ..   | ..     | ..        |
| 44        | 12.40 %2013                     | 7.17    | 7.93    | 7.99    | 8.02   | 7.85      | 8.11 | 9.31 | 9.14   | 8.66      |
| 45        | 6.72% 2014                      | 7.05    | 8.05    | 7.89    | ..     | ..        | ..   | ..   | ..     | ..        |
| 46        | 7.37% 2014                      | 7.04    | 7.74    | 7.86    | 7.84   | 7.81      | 8.38 | 9.10 | 9.18   | 8.55      |
| 47        | 10.00 %2014                     | 7.22    | 7.71    | 8.09    | 8.15   | ..        | ..   | ..   | 9.82   | ..        |
| 48        | 10.50 %2014                     | 7.28    | 7.83    | 7.85    | 8.18   | 7.81      | ..   | ..   | 9.15   | 8.20      |
| 49        | 11.83 %2014                     | 7.17    | 7.84    | 7.94    | 8.10   | 8.05      | 8.41 | 9.45 | 9.22   | 8.45      |
| 50        | 7.38 %2015                      | 7.06    | 7.70    | 7.95    | 7.92   | 7.85      | 8.41 | 9.22 | 9.00   | 8.38      |

## CURRENT STATISTICS

Government  
Securities  
Market

### No. 28: Redemption Yield on Government of India Securities Based on SGL Transactions\* (*concl'd.*)

(Per cent per annum)

| Sr.<br>No. | Nomenclature of the loan         | 2005-06 | 2006-07 | 2007-08 | 2007   |           | 2008 |       |        |           |
|------------|----------------------------------|---------|---------|---------|--------|-----------|------|-------|--------|-----------|
|            |                                  |         |         |         | August | September | June | July  | August | September |
| 1          | 2                                | 3       | 4       | 5       | 6      | 7         | 8    | 9     | 10     | 11        |
| 51         | 9.85% 2015                       | 7.24    | 7.76    | 8.01    | 7.95   | 7.97      | 8.82 | ..    | ..     | 9.00      |
| 52         | 10.47 %2015                      | 7.22    | 7.59    | 8.06    | ..     | ..        | ..   | ..    | 9.28   | 8.76      |
| 53         | 10.79 %2015                      | 7.22    | 7.65    | 8.02    | 8.15   | ..        | ..   | ..    | 9.39   | 8.51      |
| 54         | 11.43 %2015                      | 7.19    | 7.92    | 8.06    | 8.10   | ..        | ..   | ..    | ..     | ..        |
| 55         | 11.50 %2015                      | 7.27    | 7.91    | 8.12    | 8.14   | ..        | ..   | 9.45  | 9.31   | 8.84      |
| 56         | 5.59% 2016                       | 7.17    | 7.66    | 8.18    | ..     | ..        | ..   | ..    | 9.40   | ..        |
| 57         | 7.59% 2016                       | ..      | 7.79    | 7.91    | 7.95   | 7.90      | 8.39 | 9.49  | 9.10   | 8.42      |
| 58         | 10.71%2016                       | 7.26    | 7.95    | 7.89    | 8.10   | 8.08      | ..   | ..    | ..     | ..        |
| 59         | 12.30 %2016                      | 7.26    | 8.21    | 8.41    | 8.12   | 8.05      | 8.62 | 9.60  | 9.14   | 8.68      |
| 60         | 7.46% 2017                       | 7.25    | 7.81    | 7.88    | 7.67   | 8.04      | 8.55 | 9.26  | 9.50   | 8.71      |
| 61         | 7.49 %2017                       | 7.25    | 7.82    | 7.87    | 7.93   | 7.89      | 8.47 | 9.50  | 9.05   | 8.58      |
| 62         | 7.99% 2017                       | ..      | ..      | 7.85    | 8.53   | 7.87      | 8.46 | 9.25  | 9.10   | 8.36      |
| 63         | 8.07 %2017                       | 7.22    | 7.80    | 7.93    | 7.94   | 7.95      | 8.34 | 9.10  | 9.14   | 8.50      |
| <b>C)</b>  | <b>Between 10 &amp; 15 years</b> |         |         |         |        |           |      |       |        |           |
| 64         | 5.69% 2018                       | 7.29    | 7.95    | 7.99    | 7.68   | 8.11      | 8.53 | 9.13  | 9.34   | 8.58      |
| 65         | 6.25 %2018                       | 7.23    | 7.91    | 8.03    | 8.19   | 8.09      | 8.02 | 9.44  | ..     | 8.54      |
| 66         | 8.24%2018                        | ..      | ..      | ..      | ..     | ..        | 8.39 | 9.17  | 9.02   | 8.41      |
| 67         | 10.45%2018                       | 7.34    | 8.05    | 8.19    | 8.09   | 8.02      | ..   | ..    | ..     | ..        |
| 68         | 12.60 %2018                      | 7.61    | 7.91    | ..      | ..     | ..        | ..   | ..    | 9.29   | 8.45      |
| 69         | 5.64% 2019                       | 7.27    | 8.12    | 8.07    | 8.16   | ..        | 8.44 | 9.05  | 9.44   | 8.76      |
| 70         | 6.05% 2019                       | 7.27    | 7.91    | 8.11    | 8.11   | 8.03      | 8.46 | 9.39  | 9.22   | 8.99      |
| 71         | 10.03%2019                       | 7.38    | 7.83    | 8.22    | 8.17   | ..        | ..   | ..    | 10.30  | ..        |
| 72         | 6.35% 2020                       | 7.33    | 7.95    | 8.12    | 8.31   | 8.14      | 8.49 | 9.31  | ..     | ..        |
| 73         | 10.70 %2020                      | 7.46    | 8.00    | 8.48    | 8.22   | ..        | ..   | 9.09  | 10.70  | ..        |
| 74         | 11.60%2020                       | 7.36    | 7.73    | 8.00    | ..     | ..        | ..   | ..    | ..     | 8.66      |
| 75         | 7.94% 2021                       | ..      | 8.07    | 8.11    | 8.14   | 7.99      | 8.28 | 9.34  | 9.40   | 8.98      |
| 76         | 10.25%2021                       | 7.46    | 8.07    | 8.11    | 8.20   | 8.11      | 8.62 | 9.58  | 9.35   | 9.36      |
| 77         | 5.87% 2022                       | 7.51    | 8.02    | 6.87    | ..     | ..        | 8.44 | ..    | ..     | ..        |
| 78         | 8.08 %2022                       | ..      | ..      | 7.90    | ..     | ..        | ..   | ..    | ..     | ..        |
| 79         | 8.13 %2022                       | ..      | ..      | 7.90    | ..     | ..        | ..   | ..    | ..     | ..        |
| 80         | 8.20 %2022                       | ..      | ..      | 7.95    | ..     | 8.12      | 8.81 | 9.34  | ..     | 8.70      |
| 81         | 8.35% 2022                       | 7.41    | 8.02    | 7.99    | 8.12   | 8.10      | 8.52 | 9.48  | 9.36   | 9.10      |
| <b>D)</b>  | <b>Over 15 years</b>             |         |         |         |        |           |      |       |        |           |
| 82         | 6.17% 2023                       | 7.38    | 8.01    | 8.18    | 8.30   | 8.12      | 8.80 | ..    | 9.76   | 9.03      |
| 83         | 6.30% 2023                       | 7.36    | 8.01    | 8.08    | 8.24   | ..        | ..   | 9.90  | ..     | ..        |
| 84         | 10.18%2026                       | 7.49    | 7.86    | 8.26    | 8.34   | ..        | ..   | ..    | ..     | ..        |
| 85         | 8.24% 2027                       | ..      | 8.19    | 8.06    | ..     | ..        | 9.33 | 9.59  | 9.70   | 8.93      |
| 86         | 8.26 %2027                       | ..      | ..      | 8.21    | ..     | ..        | ..   | 9.91  | ..     | ..        |
| 87         | 6.01% 2028                       | 7.38    | 8.02    | 8.28    | 8.36   | 8.32      | 8.53 | 8.95  | 9.55   | 9.08      |
| 88         | 6.13% 2028                       | 7.42    | 8.02    | 8.31    | 8.48   | 8.34      | 8.89 | 8.83  | ..     | 9.04      |
| 89         | 7.95% 2032                       | 7.57    | 8.07    | 8.19    | 8.37   | 8.36      | 8.95 | 9.81  | 9.74   | 8.97      |
| 90         | 8.28% 2032                       | ..      | ..      | ..      | ..     | ..        | ..   | 9.86  | 9.61   | 8.98      |
| 91         | 8.32 %2032                       | ..      | ..      | 7.94    | ..     | ..        | ..   | ..    | ..     | ..        |
| 92         | 8.33% 2032                       | ..      | ..      | ..      | ..     | ..        | ..   | ..    | ..     | 82.61     |
| 93         | 7.5% 2034                        | 7.54    | 8.19    | 8.38    | 8.33   | ..        | 9.10 | 9.63  | ..     | 8.82      |
| 94         | 7.40% 2035                       | 7.55    | 8.14    | 8.27    | 8.32   | 8.49      | ..   | 10.09 | ..     | 8.97      |
| 95         | 8.33% 2036                       | ..      | 8.13    | 8.28    | 8.36   | 8.37      | 8.77 | 9.60  | 9.52   | 8.97      |

\* : 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.