

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			
					September	October	July	August	September	October
1	2	3	4	5	6	7	8	9	10	11
A)	Terminable Under 5 years									
1	6.00% 2008	..	..	..	..	..	..	..	..	..
2	9.50% 2008	6.59	7.14	7.32	..	..	..	..	..	..
3	10.80% 2008	6.56	6.65	7.43	..	7.49	..	..	..	..
4	11.40% 2008	6.40	7.22	7.26	7.38	..	..	..	..	..
5	11.50% 2008	6.38	7.08	7.81	7.32	7.37	..	..	..	..
6	12.00% 2008	6.41	7.04	7.60	7.44	6.35	..	..	..	..
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	..	9.35	..	..	..	..
11	5.48% 2009	6.87	6.88	7.63	7.62	7.71	9.23	9.17	8.71	7.89
12	6.65% 2009	6.54	7.51	7.66	7.59	7.73	9.30	9.30	8.89	7.55
13	6.99% 2009	..	..	..	..	..	..	..	..	..
14	7.00% 2009	6.73	7.50	8.09	..	9.18	9.44	11.10	8.82	8.36
15	11.50% 2009	6.71	7.52	7.95	7.64	..	..	..	9.98	..
16	11.99% 2009	6.59	7.25	7.65	7.65	..	9.32	9.14	8.68	8.16
17	5.48% 2009	6.87	6.88	7.63	7.62	7.71	9.23	9.17	8.71	7.89
18	6.65% 2009	6.54	7.51	7.66	7.59	7.73	9.30	9.30	8.89	7.55
19	5.87% 2010	6.57	..	7.63	7.83	7.75	9.32	9.18	8.69	7.82
20	6.00% 2010	..	..	..	..	..	..	..	..	..
21	6.20% 2010	..	..	..	..	..	..	..	..	..
22	7.50% 2010	6.89	7.77	7.35	..	..	..	9.62	8.85	9.25
23	7.55% 2010	6.69	7.42	7.69	7.66	7.72	..	9.17	8.41	7.37
24	8.75% 2010	6.95	7.98	..	..	..	..	9.26	8.62	..
25	11.30% 2010	6.85	7.39	7.70	7.62	7.75	9.41	9.20	8.90	7.77
26	11.50% 2010	6.85	7.43	7.70	7.78	..	..	..	..	7.79
27	12.25% 2010	6.86	7.45	7.55	..	..	9.38	9.24	8.91	8.00
28	12.29% 2010	6.85	7.50	7.78	7.65	7.72	..	9.88	8.84	..
29	5.03% 2011	..	..	..	..	..	..	..	..	..
30	6.57% 2011	..	..	7.37	..	..	9.29	9.19	8.44	7.70
31	8.00% 2011	7.10	7.86	7.93	..	..	..	9.58	..	..
32	9.39% 2011	6.86	7.52	7.78	7.59	7.73	9.28	9.61	8.64	7.93
33	10.95% 2011	6.96	7.33	7.94	..	..	..	..	8.62	..
34	11.50% 2011	6.98	7.43	7.82	..	7.68	9.30	9.23	8.75	7.80
35	12.00% 2011	7.03	7.97	7.95	..	..	9.21	..	..	7.54
36	12.32% 2011	6.89	7.59	7.85	7.69	7.67	9.36	9.32	..	..
37	6.72% 2012	6.51	6.93	7.87	..	..	..	..	..	..
38	6.85% 2012	6.86	7.58	7.80	8.04	7.88	..	..	..	..
39	7.40% 2012	6.95	7.55	7.83	7.70	7.92	9.33	9.36	8.96	8.06
40	9.40% 2012	6.96	7.60	7.87	..	7.92	..	..	..	8.15
41	10.25% 2012	7.06	7.88	8.08	7.75	8.46	9.25	..	8.69	7.78
42	11.03% 2012	7.02	7.81	8.10	..	..	9.37	..	..	..
43	7.27% 2013	6.98	7.58	7.66	7.71	7.75	9.21	9.17	8.53	7.93
44	9.00% 2013	7.06	7.86	8.25	7.93	8.12	9.19	9.18	8.65	..
45	9.81% 2013	7.11	7.85	8.11	..	..	..	..	..	7.88
46	12.40% 2013	7.17	7.93	7.99	7.85	..	9.31	9.14	8.66	7.97
47	6.72% 2014	7.05	8.05	7.89	..	..	..	..	..	..
48	7.37% 2014	7.04	7.74	7.86	7.81	7.84	9.10	9.18	8.55	7.92
49	7.56% 2014	..	..	..	..	..	..	..	..	7.54
50	10.00% 2014	7.22	7.71	8.09	..	8.01	..	9.82	..	..
51	10.50% 2014	7.28	7.83	7.85	7.81	..	..	9.15	8.20	..
52	11.83% 2014	7.17	7.84	7.94	8.05	7.91	9.45	9.22	8.45	7.92

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. No.	Nomenclature of the loan	2005-06	2006-07	2007-08	2007		2008			
					September	October	July	August	September	October
1	2	3	4	5	6	7	8	9	10	11
53	7.38% 2015	7.06	7.70	7.95	7.85	7.93	9.22	9.00	8.38	7.84
54	9.85% 2015	7.24	7.76	8.01	7.97	..	..	..	9.00	..
55	10.47% 2015	7.22	7.59	8.06	..	..	..	9.28	8.76	8.20
56	10.79% 2015	7.22	7.65	8.02	..	7.95	..	9.39	8.51	8.38
57	11.43% 2015	7.19	7.92	8.06	..	7.92	..	..	..	..
58	11.50% 2015	7.27	7.91	8.12	..	..	9.45	9.31	8.84	7.92
59	5.59% 2016	7.17	7.66	8.18	..	..	..	9.40	..	..
60	7.59% 2016	..	7.79	7.91	7.90	7.88	9.49	9.10	8.42	7.94
61	10.71% 2016	7.26	7.95	7.89	8.08	7.90	..	..	..	..
62	12.30% 2016	7.26	8.21	8.41	8.05	..	9.60	9.14	8.68	7.95
63	7.46% 2017	7.25	7.81	7.88	8.04	7.90	9.26	9.50	8.71	7.86
64	7.49% 2017	7.25	7.82	7.87	7.89	7.90	9.50	9.05	8.58	7.93
65	7.99% 2017	..	..	7.85	7.87	7.88	9.25	9.10	8.36	8.00
66	8.07% 2017	7.22	7.80	7.93	7.95	7.94	9.10	9.14	8.50	8.00
B)	Between 10 & 15 years									
67	5.69% 2018	7.29	7.95	7.99	8.11	8.00	9.13	9.34	8.58	7.98
68	6.25% 2018	7.23	7.91	8.03	8.09	8.12	9.44	..	8.54	7.89
69	8.24% 2018	..	..	..	..	..	9.17	9.02	8.41	7.84
70	10.45% 2018	7.34	8.05	8.19	8.02	..	..	..	..	7.90
71	12.60% 2018	7.61	7.91	..	..	..	..	9.29	8.45	..
72	5.64% 2019	7.27	8.12	8.07	..	8.14	9.05	9.44	8.76	8.09
73	6.05% 2019	7.27	7.91	8.11	8.03	8.13	9.39	9.22	8.99	7.91
74	10.03% 2019	7.38	7.83	8.22	..	8.15	..	10.30	..	8.18
75	10.70% 2020	7.46	8.00	8.48	..	..	9.09	10.70	..	..
76	6.35% 2020	7.33	7.95	8.12	8.14	8.00	9.31	..	..	..
77	11.60% 2020	7.36	7.73	8.00	..	..	..	..	8.66	..
78	7.94% 2021	..	8.07	8.11	7.99	8.11	9.34	9.40	8.98	8.21
79	10.25% 2021	7.46	8.07	8.11	8.11	8.08	9.58	9.35	9.36	..
80	5.87% 2022	7.51	8.02	6.87	..	..	..	..	..	8.23
81	8.08% 2022	..	..	7.90	..	..	..	..	..	..
82	8.13% 2022	..	..	7.90	..	..	..	..	..	..
83	8.20% 2022	..	..	7.95	8.12	8.16	9.34	..	8.70	7.98
84	8.35% 2022	7.41	8.02	7.99	8.10	8.17	9.48	9.36	9.10	8.04
D)	Over 15 years									
85	6.17% 2023	7.38	8.01	8.18	8.12	8.29	..	9.76	9.03	8.13
86	6.30% 2023	7.36	8.01	8.08	..	..	9.90	..	..	..
87	10.18% 2026	7.49	7.86	8.26	..	..	..	..	..	..
88	8.24% 2027	..	8.19	8.06	..	..	9.59	9.70	8.93	8.40
89	8.26 %2027	..	..	8.21	..	..	9.91	..	..	8.08
90	6.01% 2028	7.38	8.02	8.28	8.32	8.36	8.95	9.55	9.08	8.64
91	6.13% 2028	7.42	8.02	8.31	8.34	8.42	8.83	..	9.04	8.67
92	7.95% 2032	7.57	8.07	8.19	8.36	8.38	9.81	9.74	8.97	8.40
93	8.28% 2032	..	..	..	..	..	9.86	9.61	8.98	8.58
94	8.32 %2032	..	..	7.94	..	..	..	..	..	..
95	8.33% 2032	..	..	..	..	..	..	..	82.61	..
96	7.5% 2034	7.54	8.19	8.38	..	8.54	9.63	..	8.82	8.57
97	7.40% 2035	7.55	8.14	8.27	8.49	8.49	10.09	..	8.97	..
98	8.33% 2036	..	8.13	8.28	8.37	8.38	9.60	9.52	8.97	8.24

* : 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.