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

(Per cent per annum)

Sr. No.	Nomenclature of the loan	2000-01	2001-02	2002-03	2002-2003		2003-2004			
					Dec.	Jan.	Oct.	Nov.	Dec.	Jan.
1	2	3	4	5	6	7	8	9	10	11
A)	**Terminable Under 5 years**									
1	6.50% 2004	10.30	7.72	6.87	5.53	6.33	..	..	..	4.46
2	9.50% 2004	10.07	7.18	6.29	..	5.53	5.38	..	..	..
3	11.00% 2004	..	..	6.16	..	..	..	..	..	..
4	11.30% 2004	10.08	7.39	6.15	..	..	..	..	4.60	..
5	11.50% 2004	10.08	7.99	5.80	5.50	5.32	5.37	4.65	..	4.49
6	11.57% 2004	9.47	7.04	..	..	..	..	..	..	..
7	11.75% 2004	10.14	8.06	6.28	..	..	..	4.66	4.57	..
8	11.95% 2004	10.23	8.15	6.05	5.73	5.52	..	4.59	5.10	4.51
9	11.98% 2004	10.22	7.88	6.32	5.68	5.53	4.53	4.48	4.51	4.39
10	12.35% 2004	9.77	6.67	6.42	5.67	..	..	..	..	..
11	12.50% 2004	10.15	7.53	6.07	5.61	5.46	4.79	4.61	4.33	4.34
12	12.59% 2004	10.11	7.71	6.32	5.76	5.52	4.64	4.67	..	4.50
13	6.50% 2005	11.27	6.55	7.44	6.13	..	..	..	5.26	4.84
14	8.25% 2005	10.53	7.37	5.96	..	5.52	4.81	..	..	..
15	9.90% 2005	10.21	7.87	6.19	5.66	..	4.63	4.70	4.45	4.41
16	10.20% 2005	10.15	8.03	6.07	5.66	5.55	4.56	4.53	4.60	4.34
17	10.50% 2005	10.45	8.50	6.35	..	6.47	..	5.07	6.00	..
18	11.19% 2005	10.25	7.82	6.56	5.64	5.53	4.56	4.61	4.48	4.49
19	11.25% 2005	10.34	7.83	6.09	..	..	..	4.74	4.53	..
20	13.75% 2005	10.95	6.79	6.81	..	..	..	..	..	..
21	14.00% 2005	10.72	8.38	6.38	5.69	5.68	5.46	4.70	4.74	4.60
22	14.00% 2005 (Inst)	10.47	8.59	6.56	5.89	5.12	..	..	3.93	4.56
23	4.83% 2006	—	—	—	—	—	4.78	4.70	4.56	4.59
24	6.75% 2006	11.58	8.86	6.34	6.00	6.15	4.67	..	5.97	6.27
25	7.01% 2006	—	6.93	..	..	..	..	..	..	..
26	11.00% 2006	10.55	7.92	6.90	5.94	5.55	4.61	4.55	4.64	4.50
27	11.25% 2006	..	..	..	..	..	..	..	..	..
28	11.50% 2006	10.27	8.13	6.61	5.85	5.72	..	..	..	4.76
29	11.68% 2006	10.42	7.86	6.34	5.74	5.54	4.68	4.71	4.58	4.60
30	11.75% 2006	10.41	8.06	6.37	5.96	5.55	4.60	..	4.57	4.62
31	13.85% 2006	10.90	8.38	6.81	6.27	5.77	4.70	4.96	4.73	4.28
32	13.85% 2006 (Inst)	10.56	8.73	6.92	6.10	..	..	..	..	..
33	14.00% 2006	10.72	8.71	6.68	6.38	6.52	..	..	..	4.13
34	6.75% 2007	11.41	7.81	6.74	6.65	6.75	..	..	6.00	5.45
35	11.50% 2007	10.42	8.30	6.65	6.00	..	..	4.85	..	..
36	11.90% 2007	10.41	8.24	6.62	5.86	5.61	4.67	4.77	4.69	4.73
37	12.50% 2007	10.84	8.91	6.96	..	..	..	..	4.82	4.85
38	13.05% 2007	10.62	8.37	6.48	6.05	5.78	4.77	4.91	4.79	4.69
39	13.65% 2007	10.72	8.26	6.26	6.40	5.81	..	..	..	..
40	6.00% 2008	—	—	—	—	—	..	..	..	..
41	9.50% 2008	10.26	8.62	6.75	6.51	6.22	4.81	5.02	4.79	4.75
42	10.80% 2008	10.71	8.47	6.80	..	..	..	..	..	4.70
43	11.40% 2008	10.74	8.26	6.57	6.05	5.70	4.72	4.81	4.79	4.77
44	11.50% 2008	10.57	8.96	7.03	..	..	4.80	4.92	5.07	4.73
45	12.00% 2008	10.60	8.70	6.65	6.09	5.83	4.80	4.91	4.90	4.82
46	12.10% 2008	10.84	8.71	6.49	..	5.76	..	..	..	4.78
47	12.15% 2008	10.55	9.06	6.90	..	..	..	..	5.39	..
48	12.22% 2008	10.67	9.43	6.52	..	..	..	..	4.91	5.00
49	12.25% 2008	10.59	9.07	6.74	6.26	5.91	4.79	5.25	4.94	4.73
B)	**Between 5 and 10 years**									
50	5.48% 2009	—	—	—	—	—	4.72	4.91	4.85	4.80
51	6.65% 2009	—	—	6.69	6.03	5.82	4.83	4.99	4.86	4.84
52	6.99% 2009	—	6.99	6.97	..	..	..	..	..	..
53	7.00% 2009	10.57	7.72	6.62	6.39	6.07	5.07	5.04	5.29	5.00
54	11.50% 2009	10.93	8.95	6.95	6.39	6.25	5.03	5.06	5.09	5.05
55	11.99% 2009	10.76	8.77	6.78	6.12	5.84	4.79	4.88	4.89	4.87
56	5.87% 2010	—	—	5.90	—	5.82	4.88	4.97	5.02	4.98
57	6.00% 2010	—	—	—	—	—	..	..	..	..
58	6.20% 2010	—	—	—	—	—	..	..	..	..
59	7.50% 2010	10.56	7.86	6.74	6.36	6.12	5.15	5.24	5.39	5.20
60	7.55% 2010	—	—	6.70	6.13	5.85	4.88	4.97	5.00	4.96

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

(Per cent per annum)

Sr. No.	Nomenclature of the loan	2000-01	2001-02	2002-03	2002-2003		2003-2004			
					Dec.	Jan.	Oct.	Nov.	Dec.	Jan.
1	2	3	4	5	6	7	8	9	10	11
61	8.75% 2010	10.68	7.87	6.83	6.53	6.38	5.29	4.41	5.37	6.00
62	11.30% 2010	10.85	8.77	6.99	6.24	5.87	4.95	5.03	5.08	5.03
63	11.50% 2010	10.93	9.25	6.84	6.42	6.07	5.07	5.16	5.26	5.21
64	12.25% 2010	10.76	9.27	7.05	6.43	5.98	5.63	5.36	5.25	5.14
65	12.29% 2010	10.80	9.30	6.98	6.41	5.96	5.05	5.10	5.22	5.15
66	5.03% 2011	—	—	—	—	—	..	..	..	..
67	8.00% 2011	10.59	7.82	6.93	6.52	6.27	5.21	5.40	5.22	5.25
68	9.39% 2011	—	8.44	6.90	6.38	5.98	5.02	5.07	5.14	5.09
69	10.95% 2011	10.90	8.90	6.97	6.40	6.02	5.07	5.10	5.18	5.12
70	11.50% 2011	11.00	8.79	6.86	6.26	5.88	4.90	4.97	5.05	4.96
71	12.00% 2011	10.98	9.81	7.42	..	..	..	5.39	5.43	..
72	12.32% 2011	10.96	9.22	7.14	6.51	6.05	5.13	5.21	5.36	5.26
73	6.72% 2007/2012@	—	—	6.45	6.25	6.11	5.18	5.43	5.74	5.39
74	6.85% 2012	—	—	6.73	6.32	5.97	5.06	5.10	5.17	5.12
75	7.40% 2012	—	—	6.89	6.32	5.98	5.05	5.09	5.15	5.10
76	9.40% 2012	—	8.24	6.95	6.39	6.01	5.08	5.13	5.21	5.15
77	10.25% 2012	10.50	9.22	7.09	6.51	6.34	5.31	5.36	5.50	5.29
78	11.03% 2012	10.98	8.92	7.03	6.40	6.03	5.10	5.13	5.21	5.16
79	7.27% 2013	—	—	6.47	6.36	5.98	5.07	5.10	5.17	5.13
80	9.00% 2013	10.73	8.66	7.25	6.65	6.45	5.45	5.47	5.34	5.28
81	9.81% 2013	—	8.73	7.01	6.41	6.02	5.09	5.13	5.22	5.15
82	12.40% 2013	11.08	9.78	7.38	7.29	..	5.38	5.27	5.44	5.45
C)	**Between 10 and 15 years**									
83	6.72% 2014	—	—	—	—	—	5.12	5.15	5.21	5.15
84	7.37% 2014	—	—	6.82	6.40	6.02	5.13	5.15	5.21	5.14
85	10.00% 2014	10.52	8.96	7.12	6.83	6.28	5.58	5.43	5.44	5.43
86	10.50% 2014	10.77	9.27	7.36	6.88	6.18	5.93	5.35	5.46	5.36
87	11.83% 2014	11.04	9.39	7.40	6.71	6.23	5.50	5.48	5.58	5.49
88	7.38% 2015	—	—	6.32	—	6.05	5.21	5.26	5.35	5.22
89	9.85% 2015	—	8.19	7.17	6.54	6.09	5.24	5.28	5.38	5.28
90	10.47% 2015	10.38	9.23	7.29	6.61	6.13	5.36	5.46	5.58	5.57
91	10.79% 2015	10.77	9.62	7.20	6.75	6.39	5.43	..	5.61	5.51
92	11.43% 2015	11.06	9.34	7.41	6.74	6.16	5.50	5.50	5.69	5.56
93	11.50% 2015	11.07	9.60	7.73	7.02	6.40	5.55	5.65	5.68	5.60
94	10.71% 2016	—	9.13	7.31	6.63	6.15	5.47	5.57	5.69	5.58
95	12.30% 2016	10.96	9.86	7.78	7.00	6.52	..	..	..	5.91
96	7.46% 2017	—	—	6.84	6.59	6.14	5.40	5.49	5.62	5.49
97	7.49% 2017	—	—	7.14	6.60	6.15	5.41	5.56	5.68	5.54
98	8.07% 2017	—	7.55	7.18	6.59	6.14	5.40	5.50	5.63	5.49
99	5.69% 2018	—	—	—	—	—	5.45	5.51	5.65	5.55
100	6.25% 2018	—	—	6.22	—	6.10	5.44	5.58	5.73	5.59
101	10.45% 2018	—	9.35	7.28	6.76	6.25	5.67	5.78	..	5.90
102	12.60% 2018	11.22	9.95	7.34	7.00	6.60	..	..	..	..
D)	**Over 15 years**									
103	6.05% 2019	—	—	—	—	—	5.49	5.66	5.79	5.70
104	10.03% 2019	—	9.02	7.15	6.84	6.26	5.69	5.81	5.98	5.94
105	6.35% 2020	—	—	—	—	—	5.54	5.75	5.91	5.80
106	10.70% 2020	11.02	9.48	7.57	6.81	6.40	5.84	5.86	6.13	6.05
107	11.60% 2020	—	9.81	7.54	..	6.25	5.79	5.81	6.05	6.11
108	10.25% 2021	—	9.22	7.45	6.84	6.32	5.82	5.94	6.07	6.05
109	5.87% 2022	—	—	—	—	—	—	—	—	5.92
110	8.35% 2022	—	—	7.41	6.85	6.32	5.73	5.94	6.02	5.96
111	6.17% 2023	—	—	—	—	—	5.70	5.86	5.98	5.93
112	6.30% 2023	—	—	—	—	—	5.72	5.87	5.96	5.97
113	10.18% 2026	—	8.91	7.58	7.01	6.45	5.93	6.00	6.17	6.08
114	6.01% 2028	—	—	—	—	—	5.80	5.92	6.10	6.02
115	6.13% 2028	—	—	—	—	—	5.81	5.94	6.06	6.05
116	7.95% 2032	—	—	7.23	7.02	6.43	5.89	5.99	6.19	6.09

@ : 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.