

No. 31 : Redemption Yield on Government of India Securities Based on SGL Transactions*

(Per cent per annum)

Sr. No.	Nomenclature of the loan	1996-97	1997-98	1998-99	1998		1999			
					Nov.	Dec.	Sep.	Oct.	Nov.	Dec.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable under 5 years										
1	13.40% 1999	12.87	10.07	10.79	10.22	11.35	9.81	10.37	9.77	6.34
2	00.00% 2000	17.44	15.93	12.07	11.02	10.43	22.89	20.30	23.81	24.54
3	05.50% 2000	14.23	5.85	7.85	10.26	5.49	16.57	18.56	15.49	17.56
4	06.50% 2000	14.67	8.54	9.42	10.88	10.88	11.74	14.12	15.11	16.51
5	10.75% 2000	13.75	10.82	10.05	10.02	10.02	10.13	10.06	9.98	10.23
6	11.40% 2000	-	-	11.27	11.34	11.33	10.48	10.54	10.32	10.11
7	11.64% 2000 (Inst)	13.60	10.82	11.05	11.30	11.36	10.38	10.46	10.24	9.95
8	12.14% 2000	-	10.69	11.07	11.43	11.33	9.68	10.83	10.34	9.99
9	12.60% 2000	-	10.53	11.11	10.69	11.14	10.28	9.75	10.12	9.63
10	13.25% 2000	13.39	10.76	11.32	11.56	11.73	10.37	10.95	10.90	10.69
11	13.25% 2000 (C)	13.45	12.01	11.36	11.17	11.17	8.73	8.47	10.17	9.78
12	13.85% 2000	13.41	10.84	11.28	11.66	11.69	9.99	10.47	10.42	9.97
13	05.75% 2001	12.59	5.75	8.84	10.74	10.59	13.14	13.42	11.11	10.55
14	06.50% 2001	13.66	11.80	10.21	11.65	10.99	11.65	11.90	12.16	12.47
15	07.50% 2001	15.53	15.51	11.21	11.37	11.11	12.58	12.75	12.99	13.28
16	10.75% 2001	13.22	12.19	10.77	10.71	10.71	9.26	9.19	9.13	9.05
17	10.85% 2001	-	10.84	11.32	11.56	11.43	10.87	11.02	10.43	10.28
18	11.00% 2001	-	9.68	9.79	9.53	9.53	10.90	10.90	10.89	10.88
19	11.47% 2001	-	-	11.40	-	11.45	10.60	10.72	10.51	10.40
20	11.55% 2001	-	-	11.47	11.53	11.51	10.65	10.66	10.44	10.27
21	11.75% 2001	13.50	11.26	11.38	11.57	11.53	10.65	10.63	10.45	10.28
22	12.08% 2001	14.35	11.42	11.52	11.64	11.54	10.86	11.79	10.38	9.99
23	12.08% 2001 (I)	14.45	16.80	15.86	17.40	17.40	10.70	10.67	10.61	10.55
24	12.70% 2001	-	9.83	11.12	11.64	11.62	10.68	10.68	10.57	10.44
25	13.31% 2001	13.65	12.56	11.64	11.54	11.65	10.73	10.64	10.56	10.44
26	13.55% 2001	13.29	11.36	11.79	11.81	11.72	11.10	13.06	10.66	10.47
27	13.75% 2001	13.32	11.21	11.52	11.76	11.72	10.69	10.86	10.58	10.29
28	13.85% 2001	13.32	11.22	11.67	11.79	11.62	10.48	10.77	10.50	10.44
29	05.75% 2002	5.75	7.01	9.98	11.64	11.64	12.56	12.71	12.44	12.62
30	06.00% 2002	-	6.76	5.59	5.43	4.69	5.18	4.61	4.21	3.18
31	06.50% 2002	6.50	7.42	10.52	11.92	11.92	11.45	7.48	6.50	6.50
32	11.00% 2002	13.74	11.38	11.50	11.69	11.60	10.78	10.68	10.58	10.51
33	11.15% 2002	-	11.04	11.49	11.68	11.62	10.76	10.73	10.57	10.38
34	11.55% 2002	13.64	11.40	11.52	11.67	11.67	10.73	10.84	10.64	10.43
35	11.68% 2002	-	-	11.62	11.70	11.66	10.73	10.70	10.56	10.38
36	12.69% 2002	-	11.14	11.56	11.78	11.78	10.83	10.89	10.68	10.45
37	12.75% 2002	13.92	12.00	11.51	11.70	11.73	10.68	10.62	10.58	10.59
38	13.40% 2002	13.87	11.47	10.74	10.73	10.73	10.77	10.70	10.63	10.56
39	13.80% 2002	13.66	11.40	11.57	11.82	11.82	10.63	10.55	10.47	10.45
40	13.82% 2002	13.41	11.53	12.01	13.80	13.80	10.79	10.90	10.62	10.57
41	05.75% 2003	7.34	5.75	8.12	11.95	11.95	12.78	12.91	12.86	11.43
42	06.50% 2003	14.53	6.50	8.59	11.67	12.07	11.45	7.44	12.10	12.64
43	11.00% 2003	-	11.70	11.06	11.06	11.06	11.07	11.08	11.09	11.08

44	11.10% 2003	-	-	10.92	11.77	11.71	10.82	10.81	10.68	10.47
45	11.75% 2003	-	-	11.72	11.81	11.78	10.76	10.83	10.81	10.61
46	11.78% 2003	-	-	11.85	11.80	11.76	10.88	10.83	10.78	10.42
47	11.83% 2003	-	11.32	11.33	11.28	11.03	10.91	10.83	10.72	10.54
48	12.50% 2004	13.68	11.75	11.85	12.00	11.96	11.01	10.94	10.85	10.71

B) Between 5 and 10 years

49	06.50% 2004	13.34	6.50	8.62	12.04	12.04	12.50	7.37	6.50	6.50
50	09.50% 2004	12.24	11.36	11.56	11.53	11.53	11.05	11.78	11.82	11.86
51	11.30% 2004	12.57	11.42	11.93	11.93	11.93	12.03	12.04	12.05	12.05
52	11.50% 2004	-	-	11.21	11.89	11.93	10.98	10.94	10.86	10.71
53	11.57% 2004	-	-	11.82	11.82	11.82	11.87	11.22	11.16	10.80
54	11.75% 2004	-	-	11.83	-	11.93	11.03	10.94	10.87	10.69
55	11.95% 2004	-	-	11.92	12.01	11.95	11.01	10.95	10.86	10.72
56	11.98% 2004	-	-	11.93	11.99	11.95	10.98	10.96	10.85	10.71
57	12.35% 2004	-	11.88	11.39	11.36	11.36	11.67	11.66	11.66	11.64
58	12.59% 2004	-	11.47	11.84	12.10	12.00	11.03	10.91	10.90	10.73
59	06.50% 2005	12.77	6.14	9.76	12.32	12.32	12.48	7.34	6.50	6.50
60	08.25% 2005	12.21	13.26	12.48	12.48	12.48	11.14	11.09	11.05	10.72
61	10.50% 2005	13.33	11.48	12.11	12.19	12.17	11.36	11.06	11.02	10.71
62	11.19% 2005	-	11.29	11.87	12.07	11.97	11.08	11.06	10.95	10.82
63	11.25% 2005	11.81	11.68	11.84	11.96	12.00	11.09	11.07	10.96	10.86
64	13.75% 2005	13.70	13.13	12.59	12.68	12.16	11.59	11.18	11.15	10.99
65	14.00% 2005	13.62	12.56	11.96	12.23	12.11	11.23	11.21	11.92	11.10
66	14.00% 2005(Inst)	13.62	12.14	12.02	12.15	12.11	11.06	11.02	11.00	10.92
67	06.75% 2006	12.14	7.87	7.43	6.75	6.75	12.77	12.83	12.76	12.40
68	11.25% 2006	11.87	11.34	10.50	10.50	10.50	10.42	10.41	10.40	10.40
69	11.50% 2006	13.47	11.73	11.93	11.76	12.10	11.37	11.12	11.15	10.99
70	11.68% 2006	-	-	-	-	-	11.20	11.17	11.05	10.94
71	11.75% 2006	-	-	12.03	12.12	12.10	11.22	11.20	11.07	11.96
72	13.85% 2006	13.67	12.13	12.13	12.34	12.34	11.88	11.85	11.61	11.60
73	13.85% 2006(Inst)	13.55	12.14	12.09	12.35	12.35	11.28	11.89	11.87	11.85
74	14.00% 2006	13.64	11.98	11.97	11.97	12.24	11.87	11.85	11.11	11.03
75	06.75% 2007	13.21	9.73	9.45	6.75	6.75	6.75	6.75	6.75	6.75
76	11.50% 2007	13.31	11.99	12.05	12.20	12.12	11.35	11.32	11.22	11.07
77	11.90% 2007	-	-	13.43	12.12	12.16	11.34	11.33	11.21	11.06
78	12.50% 2007	13.81	12.25	12.13	12.16	12.20	11.51	11.36	11.34	11.32
79	13.05% 2007	-	11.99	12.10	12.21	12.18	11.39	11.35	11.33	11.15
80	13.65% 2007	13.58	12.02	12.17	12.33	12.25	11.41	12.03	12.02	11.75
81	09.50% 2008	13.20	12.12	12.09	12.25	12.20	11.43	11.44	11.45	11.18
82	10.80% 2008	13.69	12.04	11.82	12.09	12.09	11.76	11.47	11.41	11.42
83	11.50% 2008	14.01	12.27	12.03	12.11	12.11	11.39	11.41	11.33	11.19
84	12.00% 2008	-	-	10.76	12.17	12.09	11.56	11.44	11.34	11.19
85	12.10% 2008	-	-	13.12	12.12	12.07	11.51	11.45	11.42	11.26
86	12.15% 2008	-	-	12.10	12.19	12.19	12.20	12.20	12.20	12.20
87	12.22% 2008	-	-	12.19	12.26	12.25	11.71	11.43	11.43	11.41
88	12.25% 2008	-	-	12.20	12.24	12.22	11.48	11.53	11.40	11.18

C) Between 10 and 15 years

89	07.00% 2009	7.79	7.00	7.61	7.00	7.00	7.00	11.04	11.66	11.54
90	11.50% 2009	13.22	12.19	12.10	12.27	12.22	11.49	11.52	11.44	11.34
91	11.99% 2009	-	-	-	-	-	11.59	11.55	11.44	11.31
92	07.50% 2010	12.93	8.88	11.16	7.50	9.86	12.17	11.44	11.75	12.03
93	08.75% 2010	11.62	12.18	11.20	11.20	11.20	12.45	12.42	12.44	11.25

94	11.50% 2010	13.28	11.98	12.04	12.16	12.16	11.48	11.60	11.54	11.36
95	12.25% 2010	-	-	12.26	12.23	12.74	12.19	12.19	12.19	12.20
96	12.29% 2010	-	-	12.15	-	-	11.69	11.63	11.51	11.37
97	08.00% 2011	11.15	8.78	8.00	8.00	8.00	12.35	12.32	12.23	11.83
98	11.50% 2011	13.65	12.55	12.16	12.27	12.24	11.58	11.69	11.57	11.34
99	12.00% 2011	13.76	12.51	12.23	12.33	12.27	11.74	11.74	11.67	11.49
100	12.32% 2011	-	-	-	-	-	11.78	11.74	11.64	11.45
101	10.25% 2012	15.68	10.55	11.93	12.13	12.13	11.94	11.89	12.91	11.44
102	09.00% 2013	11.50	9.81	8.95	9.00	9.00	12.45	12.42	12.36	12.04
103	12.40% 2013	-	-	12.30	12.30	12.30	11.90	11.87	11.75	11.55

D) Over 15 years

104	10.00% 2014	10.00	10.18	11.29	10.00	11.41	9.79	9.79	9.79	9.79
105	10.50% 2014	12.17	10.66	10.53	10.50	10.50	11.92	11.93	11.93	11.93
106	11.83% 2014	-	-	-	-	-	-	-	11.73	11.53
107	11.50% 2015	12.41	11.74	11.75	11.50	11.50	11.92	11.90	11.73	11.51
108	12.30% 2016	-	-	-	-	-	11.94	11.93	11.84	11.66
109	12.60% 2018	-	-	12.54	-	-	12.01	12.01	11.92	11.72

* : Yield is based on average prices for the month and the year as the case may be.

‘-’ : indicates that the relevant securities were not traded.