

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	1999		1999-2000			
					Jan.	Feb.	Nov.	Dec.	Jan.	Feb.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable under										
5 years										
1	10.75% 2000	13.75	10.82	10.05	10.02	10.02	9.98	10.23	9.75	8.98
2	11.40% 2000	-	-	11.27	11.29	11.24	10.32	10.11	10.00	9.65
3	11.64% 2000 (INST)	13.60	10.82	11.05	11.34	11.25	10.24	9.95	9.70	9.37
4	12.14% 2000	-	10.69	11.07	11.72	11.46	10.34	9.99	9.80	9.07
5	13.25% 2000	13.39	10.76	11.32	11.78	11.73	10.90	10.69	10.72	10.56
6	13.25% 2000 (C)	13.45	12.01	11.36	11.17	11.17	10.17	9.78	9.30	8.61
7	13.85% 2000	13.41	10.84	11.28	11.76	11.73	10.42	9.97	10.04	9.64
8	05.75% 2001	12.59	5.75	8.84	10.58	10.58	11.11	10.55	10.74	9.19
9	06.50% 2001	13.66	11.80	10.21	10.86	10.86	12.16	12.47	12.80	13.14
10	07.50% 2001	15.53	15.51	11.21	10.98	10.94	12.99	13.28	13.60	13.92
11	10.75% 2001	13.22	12.19	10.77	10.71	10.71	9.13	9.05	8.98	8.89
12	10.85% 2001	-	10.84	11.32	11.42	11.30	10.43	10.28	10.20	9.61
13	11.00% 2001	-	9.68	9.79	9.53	11.01	10.89	10.88	10.87	10.87
14	11.47% 2001	-	-	11.40	11.45	11.43	10.51	10.40	10.38	9.85
15	11.55% 2001	-	-	11.47	11.48	11.44	10.44	10.27	10.17	9.59
16	11.75% 2001	13.50	11.26	11.38	11.52	11.48	10.45	10.28	10.17	9.63
17	12.08% 2001	14.35	11.42	11.52	11.50	11.47	10.38	9.99	9.89	9.79
18	12.08% 2001 (I)	14.45	16.80	15.86	11.57	11.57	10.61	10.55	10.47	10.37
19	12.70% 2001	-	9.83	11.12	11.69	11.60	10.57	10.44	10.29	10.13
20	13.31% 2001	13.65	12.56	11.64	11.68	11.68	10.56	10.44	10.32	10.20
21	13.55% 2001	13.29	11.36	11.79	11.63	11.69	10.66	10.47	10.31	9.81
22	13.75% 2001	13.32	11.21	11.52	11.88	11.78	10.58	10.29	10.08	9.55
23	13.85% 2001	13.32	11.22	11.67	11.61	13.51	10.50	10.44	10.21	9.72
24	05.75% 2002	5.75	7.01	9.98	11.64	11.66	12.44	12.62	12.84	13.06
25	06.00% 2002	-	6.76	5.59	4.51	4.45	4.21	3.18	5.26	5.24
26	06.50% 2002	6.50	7.42	10.52	11.92	11.87	6.50	6.50	7.40	9.79
27	11.00% 2002	13.74	11.38	11.50	11.55	11.46	10.58	10.51	10.35	9.76
28	11.15% 2002	-	11.04	11.49	11.58	11.55	10.57	10.38	10.28	9.54
29	11.55% 2002	13.64	11.40	11.52	11.67	11.69	10.64	10.43	10.29	9.80
30	11.68% 2002	-	-	11.62	11.63	11.61	10.56	10.38	10.29	9.82
31	12.69% 2002	-	11.14	11.56	11.73	11.69	10.68	10.45	10.31	9.88
32	12.75% 2002	13.92	12.00	11.51	11.76	11.76	10.58	10.59	10.50	10.07
33	13.40% 2002	13.87	11.47	10.74	10.73	10.73	10.63	10.56	10.47	10.27
34	13.80% 2002	13.66	11.40	11.57	11.84	11.84	10.47	10.45	10.69	10.75
35	13.82% 2002	13.41	11.53	12.01	12.21	12.71	10.62	10.57	10.57	10.05
36	05.75% 2003	7.34	5.75	8.12	11.95	11.95	12.86	11.43	10.58	10.69
37	06.50% 2003	14.53	6.50	8.59	12.08	12.17	12.10	12.64	12.78	12.91
38	11.00% 2003	-	11.70	11.06	11.06	11.06	11.09	11.08	11.08	11.08
39	11.10% 2003	-	-	10.92	11.71	11.68	10.68	10.47	10.36	9.90
40	11.75% 2003	-	-	11.72	11.75	11.71	10.81	10.61	10.54	10.01
41	11.78% 2003	-	-	11.85	11.75	11.73	10.78	10.42	10.38	10.35
42	11.83% 2003	-	11.32	11.33	11.03	11.03	10.72	10.54	10.38	9.93
43	12.50% 2004	13.68	11.75	11.85	11.95	11.95	10.85	10.71	10.53	10.01
B) Between 5 and 10 years										
44	06.50% 2004	13.34	6.50	8.62	12.04	12.34	6.50	6.50	8.55	10.17
45	09.50% 2004	12.24	11.36	11.56	11.53	11.53	11.82	11.86	11.89	11.92
46	11.30% 2004	12.57	11.42	11.93	11.93	11.93	12.05	12.05	12.06	12.07
47	11.50% 2004	-	-	11.21	11.85	11.78	10.86	10.71	10.53	10.02
48	11.57% 2004	-	-	11.82	11.82	11.82	11.16	10.80	11.20	11.20
49	11.75% 2004	-	-	11.83	11.93	11.92	10.87	10.69	10.57	10.12
50	11.95% 2004	-	-	11.92	11.91	11.89	10.86	10.72	10.62	9.91
51	11.98% 2004	-	-	11.93	11.93	11.91	10.85	10.71	10.53	10.01
52	12.35% 2004	-	11.88	11.39	11.36	11.36	11.66	11.64	11.10	10.52
53	12.59% 2004	-	11.47	11.84	11.97	11.92	10.90	10.73	10.58	10.04
54	06.50% 2005	12.77	6.14	9.76	12.32	12.54	6.50	6.50	6.50	6.50
55	08.25% 2005	12.21	13.26	12.48	12.48	12.48	11.05	10.72	10.72	10.50
56	10.50% 2005	13.33	11.48	12.11	12.03	11.96	11.02	10.71	10.59	10.17

57	11.19% 2005	-	11.29	11.87	12.00	11.95	10.95	10.82	10.64	10.12
58	11.25% 2005	11.81	11.68	11.84	12.06	11.99	10.96	10.86	10.64	10.21
59	13.75% 2005	13.70	13.13	12.59	12.16	12.16	11.15	10.99	10.73	10.33
60	14.00% 2005	13.62	12.56	11.96	12.33	12.09	11.92	11.10	10.97	10.51
61	14.00% 2005 (INST)	13.62	12.14	12.02	12.60	12.51	11.00	10.92	10.93	10.27
62	06.75% 2006	12.14	7.87	7.43	6.75	10.88	12.76	12.40	12.45	12.51
63	11.25% 2006	11.87	11.34	10.50	10.50	10.50	10.40	10.40	10.39	10.39
64	11.50% 2006	13.47	11.73	11.93	12.10	12.05	11.15	10.99	10.80	10.21
65	11.68% 2006	-	-	-	-	-	11.05	10.94	10.74	10.18
66	11.75% 2006	-	-	12.03	12.08	12.04	11.07	10.96	10.74	10.20
67	13.85% 2006	13.67	12.13	12.13	12.34	12.56	11.61	11.60	11.58	10.73
68	13.85% 2006 (INST)	13.55	12.14	12.09	12.35	12.21	11.87	11.85	11.84	11.83
69	14.00% 2006	13.64	11.98	11.97	12.25	12.23	11.11	11.03	11.01	10.98
70	06.75% 2007	13.21	9.73	9.45	6.75	10.96	6.75	6.75	6.75	6.75
71	11.50% 2007	13.31	11.99	12.05	12.10	12.10	11.22	11.07	10.84	10.32
72	11.90% 2007	-	-	13.43	12.16	12.16	11.21	11.06	10.83	10.30
73	12.50% 2007	13.81	12.25	12.13	12.19	12.18	11.34	11.32	11.15	11.15
74	13.05% 2007	-	11.99	12.10	12.23	12.19	11.33	11.15	11.03	10.60
75	13.65% 2007	13.58	12.02	12.17	12.25	12.25	12.02	11.75	11.21	10.99
76	09.50% 2008	13.20	12.12	12.09	12.18	12.14	11.45	11.18	10.88	10.35
77	10.80% 2008	13.69	12.04	11.82	12.09	12.09	11.41	11.42	11.03	10.71
78	11.50% 2008	14.01	12.27	12.03	12.11	11.54	11.33	11.19	10.94	10.36
79	12.00% 2008	-	-	10.76	12.12	12.13	11.34	11.19	10.95	10.38
80	12.10% 2008	-	-	13.12	12.07	12.07	11.42	11.26	11.01	10.51
81	12.15% 2008	-	-	12.10	12.19	12.19	12.20	12.20	12.20	12.20
82	12.22% 2008	-	-	12.19	12.24	12.20	11.43	11.41	11.38	11.38
83	12.25% 2008	-	-	12.20	12.22	12.22	11.40	11.18	10.96	10.39
C) <u>Between 10 and 15 years</u>										
84	07.00% 2009	7.79	7.00	7.61	7.00	11.15	11.66	11.54	11.05	10.53
85	11.50% 2009	13.22	12.19	12.10	12.19	12.19	11.44	11.34	11.04	10.63
86	11.99% 2009	-	-	-	-	-	11.44	11.31	11.04	10.44
87	07.50% 2010	12.93	8.88	11.16	12.30	11.95	11.75	12.03	11.41	10.82
88	08.75% 2010	11.62	12.18	11.20	11.20	11.20	12.44	11.25	11.25	11.26
89	11.50% 2010	13.28	11.98	12.04	12.16	12.16	11.54	11.36	11.06	10.55
90	12.25% 2010	-	-	12.26	12.20	12.20	12.19	12.20	12.09	11.74
91	12.29% 2010	-	-	12.15	-	-	11.51	11.37	11.15	10.50
92	08.00% 2011	11.15	8.78	8.00	8.00	8.00	12.23	11.83	11.21	10.35
93	11.50% 2011	13.65	12.55	12.16	12.24	12.23	11.57	11.34	11.27	10.88
94	12.00% 2011	13.76	12.51	12.23	12.24	12.19	11.67	11.49	11.27	10.65
95	12.32% 2011	-	-	-	-	-	11.64	11.45	11.23	10.60
96	10.25% 2012	15.68	10.55	11.93	12.13	12.12	12.91	11.44	11.01	10.56
97	09.00% 2013	11.50	9.81	8.95	9.00	9.00	12.36	12.04	12.04	12.05
98	12.40% 2013	-	-	12.30	12.30	12.30	11.75	11.55	11.32	10.72
D) <u>Over 15 years</u>										
99	10.00% 2014	10.00	10.18	11.29	12.99	13.04	9.79	9.79	9.79	10.68
100	10.50% 2014	12.17	10.66	10.53	10.50	10.50	11.93	11.93	11.94	11.94
101	11.83% 2014	-	-	-	-	-	11.73	11.53	11.33	10.81
102	11.50% 2015	12.41	11.74	11.75	11.50	12.85	11.73	11.51	11.31	10.81
103	12.30% 2016	-	-	-	-	-	11.84	11.66	11.43	10.88
104	12.60% 2018	-	-	12.54	12.52	12.57	11.92	11.72	11.48	10.92

* : 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.