

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

		(per cent per annum)								
Sr. No. of the loan	Nomenclature	1997-98	1998-99	1999-2000	1999			1999-2000		
					Feb.	Mar.	Dec.	Jan.	Feb.	Mar.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable under										
5 years										
1	10.75% 2000	10.82	10.05	8.79	10.02	10.02	10.23	9.75	8.98	8.35
2	11.40% 2000	-	11.27	9.64	11.24	11.02	10.11	10.00	9.65	9.85
3	11.64% 2000 (Inst)	10.82	11.05	8.44	11.25	11.09	9.95	9.70	9.37	9.33
4	12.14% 2000	10.69	11.07	5.98	11.46	11.14	9.99	9.80	9.07	7.93
5	13.25% 2000	10.76	11.32	7.87	11.73	11.73	10.69	10.72	10.56	11.24
6	13.25% 2000 (C)	12.01	11.36	4.92	11.17	11.17	9.78	9.30	8.61	7.51
7	13.85% 2000	10.84	11.28	8.48	11.73	12.00	9.97	10.04	9.64	9.64
8	05.75% 2001	5.75	8.84	12.96	10.58	10.58	10.55	10.74	9.19	8.77
9	6.50% 2001	11.80	10.21	13.94	10.86	10.86	12.47	12.80	13.14	13.57
10	07.50% 2001	15.51	11.21	13.89	10.94	10.94	13.28	13.60	13.92	14.30
11	10.75% 2001	12.19	10.77	9.41	10.71	10.71	9.05	8.98	8.89	8.73
12	10.85% 2001	10.84	11.32	10.49	11.30	11.08	10.28	10.20	9.61	9.93
13	11.00% 2001	9.68	9.79	11.07	11.01	11.34	10.88	10.87	10.87	10.87
14	11.47% 2001	-	11.40	10.39	11.43	11.27	10.40	10.38	9.85	9.90
15	11.55% 2001	-	11.47	10.18	11.44	11.23	10.27	10.17	9.59	9.94
16	11.75% 2001	11.26	11.38	10.20	11.48	11.25	10.28	10.17	9.63	9.94
17	12.08% 2001	11.42	11.52	9.95	11.47	11.36	9.99	9.89	9.79	10.02
18	12.08% 2001 (I)	16.80	15.86	10.38	11.57	11.57	10.55	10.47	10.37	10.26
19	12.70% 2001	9.83	11.12	9.68	11.60	11.46	10.44	10.29	10.13	9.94
20	13.31% 2001	12.56	11.64	10.07	11.68	11.56	10.44	10.32	10.20	10.06
21	13.55% 2001	11.36	11.79	10.20	11.69	11.69	10.47	10.31	9.81	9.55
22	13.75% 2001	11.21	11.52	9.52	11.78	11.66	10.29	10.08	9.55	9.19
23	13.85% 2001	11.22	11.67	9.19	13.51	12.83	10.44	10.21	9.72	8.84
24	05.75% 2002	7.01	9.98	13.56	11.66	11.41	12.62	12.84	13.06	13.31
25	06.00% 2002	6.76	5.59	4.36	4.45	4.56	3.18	5.26	5.24	5.22
26	06.50% 2002	7.42	10.52	9.73	11.87	11.59	6.50	7.40	9.79	9.77
27	11.00% 2002	11.38	11.50	10.56	11.46	11.24	10.51	10.35	9.76	9.95
28	11.15% 2002	11.04	11.49	10.57	11.55	11.25	10.38	10.28	9.54	10.07
29	11.55% 2002	11.40	11.52	10.51	11.69	11.39	10.43	10.29	9.80	9.90
30	11.68% 2002	-	11.62	10.48	11.61	11.33	10.38	10.29	9.82	10.06
31	12.69% 2002	11.14	11.56	10.32	11.69	11.46	10.45	10.31	9.88	9.83
32	12.75% 2002	12.00	11.51	10.37	11.76	11.52	10.59	10.50	10.07	9.78
33	13.40% 2002	11.47	10.74	10.08	10.73	10.73	10.56	10.47	10.27	9.75
34	13.80% 2002	11.40	11.57	10.27	11.84	11.77	10.45	10.69	10.75	10.59
35	13.82% 2002	11.53	12.01	10.41	12.71	11.62	10.57	10.57	10.05	10.02
36	05.75% 2003	5.75	8.12	12.83	11.95	11.95	11.43	10.58	10.69	10.81
37	06.50% 2003	6.50	8.59	12.19	12.17	11.79	12.64	12.78	12.91	11.44
38	11.00% 2003	11.70	11.06	11.08	11.06	11.06	11.08	11.08	11.08	11.08
39	11.10% 2003	-	10.92	10.65	11.68	11.35	10.47	10.36	9.90	9.90
40	11.75% 2003	-	11.72	10.66	11.71	11.46	10.61	10.54	10.01	9.88
41	11.78% 2003	-	11.85	10.73	11.73	11.47	10.42	10.38	10.35	10.65
42	11.83% 2003	11.32	11.33	10.61	11.03	11.31	10.54	10.38	9.93	10.00
43	12.50% 2004	11.75	11.85	10.77	11.95	11.66	10.71	10.53	10.01	10.23
B) Between 5 and 10 years										

44	06.50% 2004	6.50	8.62	9.91	12.34	11.97	6.50	8.55	10.17	10.23
45	09.50% 2004	11.36	11.56	11.72	11.53	11.53	11.86	11.89	11.92	11.91
46	11.30% 2004	11.42	11.93	12.09	11.93	11.93	12.05	12.06	12.07	12.09
47	11.50% 2004	-	11.21	10.84	11.78	11.58	10.71	10.53	10.02	10.22
48	11.57% 2004	-	11.82	11.26	11.82	11.82	10.80	11.20	11.20	11.20
49	11.75% 2004	-	11.83	10.84	11.92	11.60	10.69	10.57	10.12	10.22
50	11.95% 2004	-	11.92	10.81	11.89	11.64	10.72	10.62	9.91	10.20
51	11.98% 2004	-	11.93	10.83	11.91	11.69	10.71	10.53	10.01	10.20
52	12.35% 2004	11.88	11.39	11.37	11.36	11.70	11.64	11.10	10.52	10.49
53	12.59% 2004	11.47	11.84	10.77	11.92	11.71	10.73	10.58	10.04	10.10
54	06.50% 2005	6.14	9.76	8.95	12.54	12.17	6.50	6.50	6.50	6.50
55	08.25% 2005	13.26	12.48	11.83	12.48	12.48	10.72	10.72	10.50	10.19
56	10.50% 2005	11.48	12.11	11.05	11.96	11.66	10.71	10.59	10.17	10.07
57	11.19% 2005	11.29	11.87	10.99	11.95	11.72	10.82	10.64	10.12	10.33
58	11.25% 2005	11.68	11.84	11.00	11.99	11.68	10.86	10.64	10.21	10.32
59	13.75% 2005	13.13	12.59	11.05	12.16	11.93	10.99	10.73	10.33	9.94
60	14.00% 2005	12.56	11.96	11.18	12.09	11.90	11.10	10.97	10.51	10.43
61	14.00% 2005(Inst)	12.14	12.02	10.85	12.51	11.94	10.92	10.93	10.27	10.17
62	06.75% 2006	7.87	7.43	12.95	10.88	12.39	12.40	12.45	12.51	12.51
63	11.25% 2006	11.34	10.50	10.37	10.50	10.50	10.40	10.39	10.39	10.37
64	11.50% 2006	11.73	11.93	11.14	12.05	11.78	10.99	10.80	10.21	10.40
65	11.68% 2006	-	-	11.04	-	-	10.94	10.74	10.18	10.44
66	11.75% 2006	-	12.03	11.07	12.04	11.79	10.96	10.74	10.20	10.47
67	13.85% 2006	12.13	12.13	11.50	12.56	12.05	11.60	11.58	10.73	10.34
68	13.85% 2006(Inst)	12.14	12.09	11.79	12.21	12.02	11.85	11.84	11.83	11.07
69	14.00% 2006	11.98	11.97	11.43	12.23	12.14	11.03	11.01	10.98	10.90
70	06.75% 2007	9.73	9.45	8.38	10.96	12.54	6.75	6.75	6.75	6.75
71	11.50% 2007	11.99	12.05	11.22	12.10	11.91	11.07	10.84	10.32	10.48
72	11.90% 2007	-	13.43	11.20	12.16	11.95	11.06	10.83	10.30	10.57
73	12.50% 2007	12.25	12.13	11.42	12.18	12.14	11.32	11.15	11.15	11.11
74	13.05% 2007	11.99	12.10	11.25	12.19	12.10	11.15	11.03	10.60	10.54
75	13.65% 2007	12.02	12.17	11.86	12.25	12.22	11.75	11.21	10.99	10.97
76	09.50% 2008	12.12	12.09	11.38	12.14	12.06	11.18	10.88	10.35	10.09
77	10.80% 2008	12.04	11.82	11.52	12.09	12.05	11.42	11.03	10.71	10.71
78	11.50% 2008	12.27	12.03	11.30	11.54	11.81	11.19	10.94	10.36	10.58
79	12.00% 2008	-	10.76	11.29	12.13	12.01	11.19	10.95	10.38	10.63
80	12.10% 2008	-	13.12	11.42	12.07	12.01	11.26	11.01	10.51	11.53
81	12.15% 2008	-	12.10	12.20	12.19	12.19	12.20	12.20	12.20	12.20
82	12.22% 2008	-	12.19	11.56	12.20	12.05	11.41	11.38	11.38	11.37
83	12.25% 2008	-	12.20	11.32	12.22	12.04	11.18	10.96	10.39	10.60

C) Between 10 and 15 years

84	07.00% 2009	7.00	7.61	10.53	11.15	11.91	11.54	11.05	10.53	10.24
85	11.50% 2009	12.19	12.10	11.45	12.19	12.00	11.34	11.04	10.63	10.65
86	11.99% 2009	-	-	11.39	-	-	11.31	11.04	10.44	10.72
87	07.50% 2010	8.88	11.16	11.68	11.95	12.02	12.03	11.41	10.82	10.84
88	08.75% 2010	12.18	11.20	11.64	11.20	11.20	11.25	11.25	11.26	11.27
89	11.50% 2010	11.98	12.04	11.43	12.16	12.11	11.36	11.06	10.55	10.73
90	12.25% 2010	-	12.26	12.11	12.20	12.20	12.20	12.09	11.74	11.73
91	12.29% 2010	-	12.15	11.47	-	12.15	11.37	11.15	10.50	10.73
92	08.00% 2011	8.78	8.00	10.92	8.00	8.00	11.83	11.21	10.35	10.23
93	11.50% 2011	12.55	12.16	11.53	12.23	12.13	11.34	11.27	10.88	10.76
94	12.00% 2011	12.51	12.23	11.57	12.19	12.07	11.49	11.27	10.65	10.66
95	12.32% 2011	-	-	11.51	-	-	11.45	11.23	10.60	10.83
96	10.25% 2012	10.55	11.93	11.71	12.12	12.12	11.44	11.01	10.56	10.47
97	09.00% 2013	9.81	8.95	11.94	9.00	11.50	12.04	12.04	12.05	12.06

98	12.40%	2013	-	12.30	11.70	12.30	12.31	11.55	11.32	10.72	10.92
D) Over 15 years											
99	10.00%	2014	10.18	11.29	10.66	13.04	12.68	9.79	9.79	10.68	10.88
100	10.50%	2014	10.66	10.53	12.03	10.50	10.87	11.93	11.94	11.94	11.44
101	11.83%	2014	-	-	11.23	-	-	11.53	11.33	10.81	10.96
102	11.50%	2015	11.74	11.75	11.87	12.85	13.46	11.51	11.31	10.81	10.97
103	12.30%	2016	-	-	11.64	-	-	11.66	11.43	10.88	10.96
104	12.60%	2018	-	12.54	11.88	12.57	12.52	11.72	11.48	10.92	11.00

* : 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.