

## No. 28 : 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			2000		
					May	Jun.	Mar.	Apr.	May	Jun.
1	2	3	4	5	6	7	8	9	10	11
<b>A) Terminable under</b>										
<b>5 years</b>										
1	11.40% 2000	-	11.27	9.64	10.68	10.69	9.85	9.39	9.18	9.68
2	11.64% 2000 (Inst)	10.82	11.05	8.44	10.61	10.58	9.33	9.37	8.76	9.34
3	13.25% 2000	10.76	11.32	7.87	10.86	11.00	11.24	9.30	8.52	8.19
4	13.85% 2000	10.84	11.28	8.48	10.72	11.06	9.64	9.20	9.14	9.37
5	05.75% 2001	5.75	8.84	12.96	12.21	12.45	8.77	10.09	10.42	10.78
6	06.50% 2001	11.80	10.21	13.94	12.13	11.06	13.57	14.02	14.59	15.22
7	07.50% 2001	15.51	11.21	13.89	11.14	11.27	14.30	14.71	15.22	15.78
8	10.75% 2001	12.19	10.77	9.41	10.68	10.68	8.73	8.58	8.44	8.29
9	10.85% 2001	10.84	11.32	10.49	10.84	10.93	9.93	9.56	9.36	9.73
10	11.00% 2001	9.68	9.79	11.07	11.45	11.46	10.87	10.88	10.86	10.84
11	11.47% 2001	-	11.40	10.39	10.94	10.93	9.90	9.64	9.37	9.49
12	11.55% 2001	-	11.47	10.18	10.86	10.86	9.94	9.56	9.33	9.71
13	11.75% 2001	11.26	11.38	10.20	11.10	10.29	9.94	9.53	9.34	9.71
14	12.08% 2001	11.42	11.52	9.95	10.73	10.69	10.02	11.27	9.40	9.65
15	12.08% 2001 (I)	16.80	15.86	10.38	11.39	11.03	10.26	10.15	8.95	8.27
16	12.70% 2001	9.83	11.12	9.68	10.83	10.75	9.94	9.71	9.30	9.37
17	13.31% 2001	12.56	11.64	10.07	11.12	10.95	10.06	9.77	9.39	9.42
18	13.55% 2001	11.36	11.79	10.20	10.95	11.04	9.55	9.56	9.36	9.39
19	13.75% 2001	11.21	11.52	9.52	10.87	11.09	9.19	9.73	9.26	9.47
20	13.85% 2001	11.22	11.67	9.19	10.79	10.71	8.84	9.51	9.25	9.74
21	05.75% 2002	7.01	9.98	13.56	12.36	11.55	13.31	12.08	9.80	9.96
22	06.00% 2002	6.76	5.59	4.36	3.97	4.34	5.22	5.19	3.79	2.72
23	06.50% 2002	7.42	10.52	9.73	12.13	11.89	9.77	9.77	9.69	9.79
24	11.00% 2002	11.38	11.50	10.56	10.98	10.98	9.95	9.66	9.42	9.79
25	11.15% 2002	11.04	11.49	10.57	11.05	11.02	10.07	9.66	9.49	9.83
26	11.55% 2002	11.40	11.52	10.51	11.07	11.05	9.90	9.72	9.47	9.71
27	11.68% 2002	-	11.62	10.48	11.04	11.04	10.06	9.67	9.45	9.71
28	12.69% 2002	11.14	11.56	10.32	11.03	11.02	9.83	9.68	9.45	9.75
29	12.75% 2002	12.00	11.51	10.37	11.17	11.06	9.78	9.68	9.42	9.27
30	13.40% 2002	11.47	10.74	10.08	10.49	10.96	9.75	9.64	9.51	9.38
31	13.80% 2002	11.40	11.57	10.27	11.18	10.97	10.59	9.91	9.45	9.80
32	13.82% 2002	11.53	12.01	10.41	11.24	11.63	10.02	10.13	9.60	9.61
33	05.75% 2003	5.75	8.12	12.83	12.08	12.20	10.81	10.78	10.40	10.52
34	06.50% 2003	6.50	8.59	12.19	12.09	12.16	11.44	10.55	10.64	10.74
35	11.00% 2003	11.70	11.06	11.08	11.08	11.07	11.08	11.09	11.10	11.10
36	11.10% 2003	-	10.92	10.65	11.11	11.08	9.90	9.84	9.57	9.93
37	11.75% 2003	-	11.72	10.66	11.18	11.14	9.88	10.21	10.18	10.10
38	11.78% 2003	-	11.85	10.73	11.18	11.13	10.65	10.48	10.45	10.33
39	11.83% 2003	11.32	11.33	10.61	11.18	11.12	10.00	9.94	9.55	9.97
40	06.50% 2004	6.50	8.62	9.91	12.52	12.61	10.23	10.29	10.37	10.44
41	09.50% 2004	11.36	11.56	11.72	11.78	11.12	11.91	10.41	10.43	10.34
42	11.30% 2004	11.42	11.93	12.09	12.00	12.00	12.09	12.10	10.64	9.73
43	11.50% 2004	-	11.21	10.84	11.31	11.28	10.22	9.86	9.74	10.05
44	11.57% 2004	-	11.82	11.26	11.61	11.28	11.20	11.19	11.18	11.17
45	11.75% 2004	-	11.83	10.84	11.30	11.29	10.22	9.92	9.80	10.03

46	11.95%	2004	-	11.92	10.81	11.30	11.29	10.20	9.90	9.74	10.17
47	11.98%	2004	-	11.93	10.83	11.32	11.39	10.20	9.88	9.73	10.10
48	12.35%	2004	11.88	11.39	11.37	11.71	11.70	10.49	10.46	9.91	9.76
49	12.50%	2004	11.75	11.85	10.77	11.32	11.35	10.23	9.87	9.73	10.06
50	12.59%	2004	11.47	11.84	10.77	11.35	11.30	10.10	9.94	9.74	10.11

**B) Between 5 and 10 years**

51	06.50%	2005	6.14	9.76	8.95	12.58	12.64	6.50	6.50	6.50	6.50
52	08.25%	2005	13.26	12.48	11.83	12.88	12.92	10.19	10.05	10.00	10.02
53	09.90%	2005	-	-	-	-	-	-	9.85	9.85	10.09
54	10.50%	2005	11.48	12.11	11.05	11.37	11.35	10.07	10.07	10.07	10.06
55	11.19%	2005	11.29	11.87	10.99	11.41	11.34	10.33	9.97	9.88	10.21
56	11.25%	2005	11.68	11.84	11.00	11.39	11.35	10.32	10.25	9.83	9.80
57	13.75%	2005	13.13	12.59	11.05	11.71	11.68	9.94	9.90	9.86	9.81
58	14.00%	2005	12.56	11.96	11.18	11.98	12.00	10.43	10.41	9.84	10.64
59	14.00%	2005(Inst)	12.14	12.02	10.85	11.54	11.34	10.17	10.48	10.05	10.27
60	06.75%	2006	7.87	7.43	12.95	12.57	12.60	12.51	10.61	10.66	10.70
61	11.25%	2006	11.34	10.50	10.37	10.44	10.44	10.37	10.36	10.36	10.35
62	11.50%	2006	11.73	11.93	11.14	11.58	11.47	10.40	10.15	9.98	10.06
63	11.68%	2006	-	-	11.04	11.49	11.45	10.44	10.04	9.99	10.42
64	11.75%	2006	-	12.03	11.07	11.51	11.43	10.47	10.09	10.00	10.40
65	13.85%	2006	12.13	12.13	11.50	11.92	11.91	10.34	10.23	9.94	9.91
66	13.85%	2006(Inst)	12.14	12.09	11.79	11.82	11.94	11.07	10.59	10.52	10.32
67	14.00%	2006	11.98	11.97	11.43	11.93	11.91	10.90	10.54	10.50	10.46
68	06.75%	2007	9.73	9.45	8.38	12.49	12.51	6.75	6.75	7.78	9.62
69	11.50%	2007	11.99	12.05	11.22	11.71	11.53	10.48	10.71	10.15	10.40
70	11.90%	2007	-	13.43	11.20	11.69	11.59	10.57	10.15	10.14	10.66
71	12.50%	2007	12.25	12.13	11.42	11.80	11.72	11.11	10.36	10.27	10.27
72	13.05%	2007	11.99	12.10	11.25	11.66	11.62	10.54	10.36	10.12	10.12
73	13.65%	2007	12.02	12.17	11.86	12.09	13.62	10.97	10.75	10.26	10.25
74	09.50%	2008	12.12	12.09	11.38	11.79	11.68	10.09	10.16	10.17	10.12
75	10.80%	2008	12.04	11.82	11.52	12.04	11.81	10.71	10.71	10.71	10.75
76	11.50%	2008	12.27	12.03	11.30	11.67	11.81	10.58	10.29	10.34	10.76
77	12.00%	2008	-	10.76	11.29	11.73	11.59	10.63	10.24	10.35	10.77
78	12.10%	2008	-	13.12	11.42	11.76	11.62	11.53	10.48	10.33	10.32
79	12.15%	2008	-	12.10	12.20	12.20	12.19	12.20	12.20	12.20	12.20
80	12.22%	2008	-	12.19	11.56	11.80	11.73	11.37	11.36	11.36	11.35
81	12.25%	2008	-	12.20	11.32	11.78	11.70	10.60	10.29	10.38	10.82
82	07.00%	2009	7.00	7.61	10.53	12.11	12.13	10.24	10.30	10.08	10.10
83	11.50%	2009	12.19	12.10	11.45	11.85	11.72	10.65	10.53	10.39	10.56
84	11.99%	2009	-	-	11.39	11.82	11.73	10.72	10.38	10.47	10.91

**C) Between 10 and 15 years**

85	07.50%	2010	8.88	11.16	11.68	12.08	11.83	10.84	10.86	10.88	10.90
86	08.75%	2010	12.18	11.20	11.64	11.30	11.31	11.27	11.28	11.30	11.31
87	11.50%	2010	11.98	12.04	11.43	11.82	11.64	10.73	10.45	10.52	11.01
88	12.25%	2010	-	12.26	12.11	12.19	12.20	11.73	11.73	10.72	10.94
89	12.29%	2010	-	12.15	11.47	11.90	11.84	10.73	10.38	10.55	10.99
90	08.00%	2011	8.78	8.00	10.92	11.78	12.30	10.23	10.24	10.17	10.13
91	10.95%	2011	-	-	-	-	-	-	-	10.95	10.96
92	11.50%	2011	12.55	12.16	11.53	11.83	11.84	10.76	10.76	10.76	10.75
93	12.00%	2011	12.51	12.23	11.57	12.00	11.96	10.66	10.54	10.57	10.62
94	12.32%	2011	-	-	11.51	11.97	11.94	10.83	10.49	10.67	11.10
95	10.25%	2012	10.55	11.93	11.71	12.15	12.05	10.47	10.59	10.45	10.65
96	09.00%	2013	9.81	8.95	11.94	12.57	12.57	12.06	12.07	10.87	10.48
97	12.40%	2013	-	12.30	11.70	12.19	12.12	10.92	10.62	10.79	11.18

98	10.00%	2014	10.18	11.29	10.66	12.73	12.74	10.88	10.58	10.57	10.68
99	10.50%	2014	10.66	10.53	12.03	12.30	12.31	11.44	10.67	10.68	10.87
100	11.83%	2014	-	-	11.23	-	-	10.96	10.66	10.83	11.19
<b>D) <u>Over 15 years</u></b>											
101	10.79%	2015	-	-	-	-	-	-	-	10.79	10.79
102	11.50%	2015	11.74	11.75	11.87	12.37	12.37	10.97	10.69	10.79	11.16
103	12.30%	2016	-	-	11.64	-	-	10.96	10.73	10.81	11.24
104	12.60%	2018	-	12.54	11.88	12.43	12.40	11.00	10.80	10.88	11.25
105	10.70%	2020	-	-	-	-	-	-	10.72	10.75	11.08

Inst : Installment.

\* : 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.