

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			
					Jun.	Jul.	Apr.	May	Jun.	Jul.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable under										
5 years										
1	11.40% 2000	—	11.27	9.64	10.69	10.57	9.39	9.18	9.68	9.57
2	13.85% 2000	10.84	11.28	8.48	11.06	10.66	9.20	9.14	9.37	9.26
3	05.75% 2001	5.75	8.84	12.96	12.45	12.67	10.09	10.42	10.78	11.33
4	06.50% 2001	11.80	10.21	13.94	11.06	11.25	14.02	14.59	15.22	16.00
5	07.50% 2001	15.51	11.21	13.89	11.27	11.43	14.71	15.22	15.78	16.50
6	10.75% 2001	12.19	10.77	9.41	10.68	10.69	8.58	8.44	8.29	8.11
7	10.85% 2001	10.84	11.32	10.49	10.93	10.84	9.56	9.36	9.73	9.83
8	11.00% 2001	9.68	9.79	11.07	11.46	10.96	10.88	10.86	10.84	10.83
9	11.47% 2001	—	11.40	10.39	10.93	10.91	9.64	9.37	9.49	9.72
10	11.55% 2001	—	11.47	10.18	10.86	10.77	9.56	9.33	9.71	9.76
11	11.75% 2001	11.26	11.38	10.20	10.29	10.81	9.53	9.34	9.71	9.80
12	12.08% 2001	11.42	11.52	9.95	10.69	10.72	11.27	9.40	9.65	9.48
13	12.08% 2001 (I)	16.80	15.86	10.38	11.03	10.81	10.15	8.95	8.27	7.84
14	12.70% 2001	9.83	11.12	9.68	10.75	10.66	9.71	9.30	9.37	8.98
15	13.31% 2001	12.56	11.64	10.07	10.95	10.88	9.77	9.39	9.42	9.18
16	13.55% 2001	11.36	11.79	10.20	11.04	10.94	9.56	9.36	9.39	9.43
17	13.75% 2001	11.21	11.52	9.52	11.09	11.37	9.73	9.26	9.47	9.62
18	13.85% 2001	11.22	11.67	9.19	10.71	10.30	9.51	9.25	9.74	9.49
19	05.75% 2002	7.01	9.98	13.56	11.55	11.31	12.08	9.80	9.96	10.43
20	06.00% 2002	6.76	5.59	4.36	4.34	4.69	5.19	3.79	2.72	4.76
21	06.50% 2002	7.42	10.52	9.73	11.89	9.61	9.77	9.69	9.79	10.29
22	11.00% 2002	11.38	11.50	10.56	10.98	10.96	9.66	9.42	9.79	9.93
23	11.15% 2002	11.04	11.49	10.57	11.02	10.99	9.66	9.49	9.83	9.95
24	11.55% 2002	11.40	11.52	10.51	11.05	10.83	9.72	9.47	9.71	9.66
25	11.68% 2002	—	11.62	10.48	11.04	11.00	9.67	9.45	9.71	9.70
26	12.69% 2002	11.14	11.56	10.32	11.02	11.03	9.68	9.45	9.75	9.72
27	12.75% 2002	12.00	11.51	10.37	11.06	11.02	9.68	9.42	9.27	9.15
28	13.40% 2002	11.47	10.74	10.08	10.96	10.90	9.64	9.51	9.38	9.22
29	13.80% 2002	11.40	11.57	10.27	10.97	10.89	9.91	9.45	9.80	9.75
30	13.82% 2002	11.53	12.01	10.41	11.63	11.28	10.13	9.60	9.61	9.48
31	05.75% 2003	5.75	8.12	12.83	12.20	12.33	10.78	10.40	10.52	10.59
32	06.50% 2003	6.50	8.59	12.19	12.16	12.27	10.55	10.64	10.74	10.67
33	11.00% 2003	11.70	11.06	11.08	11.07	11.07	11.09	11.10	11.10	11.09
34	11.10% 2003	—	10.92	10.65	11.08	10.96	9.84	9.57	9.93	10.08
35	11.75% 2003	—	11.72	10.66	11.14	11.08	10.21	10.18	10.10	10.15
36	11.78% 2003	—	11.85	10.73	11.13	11.12	10.48	10.45	10.33	10.05
37	11.83% 2003	11.32	11.33	10.61	11.12	10.94	9.94	9.55	9.97	10.17
38	06.50% 2004	6.50	8.62	9.91	12.61	10.48	10.29	10.37	10.44	10.46
39	09.50% 2004	11.36	11.56	11.72	11.12	10.91	10.41	10.43	10.34	10.08
40	11.30% 2004	11.42	11.93	12.09	12.00	12.01	12.10	10.64	9.73	9.70
41	11.50% 2004	—	11.21	10.84	11.28	11.26	9.86	9.74	10.05	10.23
42	11.57% 2004	—	11.82	11.26	11.28	11.75	11.19	11.18	11.17	11.16
43	11.75% 2004	—	11.83	10.84	11.29	11.28	9.92	9.80	10.03	10.32
44	11.95% 2004	—	11.92	10.81	11.29	11.29	9.90	9.74	10.17	10.25
45	11.98% 2004	—	11.93	10.83	11.39	11.28	9.88	9.73	10.10	10.33

98	09.00%	2013	9.81	8.95	11.94	12.57	11.27	12.07	10.87	10.48	10.58
99	12.40%	2013	—	12.30	11.70	12.12	12.13	10.62	10.79	11.18	11.15
100	10.00%	2014	10.18	11.29	10.66	12.74	10.29	10.58	10.57	10.68	10.65
101	10.50%	2014	10.66	10.53	12.03	12.31	12.31	10.67	10.68	10.87	10.94
102	11.83%	2014	—	—	11.23	—	—	10.66	10.83	11.19	11.14
D) Over 15 years											
103	10.79%	2015	—	—	—	—	—	—	10.79	10.79	10.86
104	11.50%	2015	11.74	11.75	11.87	12.37	12.37	10.69	10.79	11.16	11.19
105	12.30%	2016	—	—	11.64	—	12.26	10.73	10.81	11.24	11.15
106	12.60%	2018	—	12.54	11.88	12.40	12.38	10.80	10.88	11.25	11.24
107	10.70%	2020	—	—	—	—	—	10.72	10.75	11.08	11.15

* : 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.

Inst : Security issued on instalment basis

I : Compensation Bonds in respect of exports/project exports to Iraq