

## No. 28 : Redemption Yield on Government of India Securities Based on SGL Transactions\*

(per cent per annum)

Sr. No.	Nomenclature of the loan	1997-98	1998-99	1999-2000	1999		2000			
					Aug.	Sep.	Jun.	Jul.	Aug.	Sep.
1	2	3	4	5	6	7	8	9	10	11
<b>A) Terminable under 5 years</b>										
1	11.40% 2000	-	11.27	9.64	10.24	10.48	9.68	9.57	10.55	10.91
2	13.85% 2000	10.84	11.28	8.48	10.28	9.99	9.37	9.26	9.83	10.30
3	05.75% 2001	5.75	8.84	12.96	12.90	13.14	10.78	11.33	12.24	11.79
4	06.50% 2001	11.80	10.21	13.94	11.44	11.65	15.22	16.00	16.87	17.91
5	07.50% 2001	15.51	11.21	13.89	11.73	12.58	15.78	16.50	15.33	10.87
6	10.75% 2001	12.19	10.77	9.41	9.50	9.26	8.29	8.11	7.90	10.15
7	10.85% 2001	10.84	11.32	10.49	10.41	10.87	9.73	9.83	10.66	10.71
8	11.00% 2001	9.68	9.79	11.07	10.90	10.90	10.84	10.83	10.82	10.81
9	11.47% 2001	-	11.40	10.39	10.54	10.60	9.49	9.72	10.70	10.66
10	11.55% 2001	-	11.47	10.18	10.42	10.65	9.71	9.76	10.73	10.63
11	11.75% 2001	11.26	11.38	10.20	10.44	10.65	9.71	9.81	10.78	10.65
12	12.08% 2001	11.42	11.52	9.95	10.23	10.86	9.65	9.48	11.26	11.86
13	12.08% 2001 (I)	16.80	15.86	10.38	10.75	10.70	8.27	7.84	7.31	6.67
14	12.70% 2001	9.83	11.12	9.68	10.58	10.68	9.37	8.98	8.46	9.51
15	13.31% 2001	12.56	11.64	10.07	10.80	10.73	9.42	9.18	8.93	8.66
16	13.55% 2001	11.36	11.79	10.20	10.66	11.10	9.39	9.43	9.25	8.99
17	13.75% 2001	11.21	11.52	9.52	10.58	10.69	9.47	9.62	10.16	10.72
18	13.85% 2001	11.22	11.67	9.19	10.45	10.48	9.74	9.49	8.99	9.55
19	05.75% 2002	7.01	9.98	13.56	11.58	12.56	9.96	10.43	10.55	10.74
20	06.00% 2002	6.76	5.59	4.36	5.38	5.18	2.72	4.76	6.00	4.60
21	06.50% 2002	7.42	10.52	9.73	6.90	11.45	9.79	10.29	10.73	10.88
22	11.00% 2002	11.38	11.50	10.56	10.56	10.78	9.79	9.93	10.70	10.70
23	11.15% 2002	11.04	11.49	10.57	10.63	10.76	9.83	9.95	10.75	10.68
24	11.55% 2002	11.40	11.52	10.51	10.62	10.73	9.71	9.66	10.21	10.69
25	11.68% 2002	-	11.62	10.48	10.65	10.73	9.71	9.70	10.64	10.69
26	12.69% 2002	11.14	11.56	10.32	10.67	10.83	9.75	9.72	10.03	10.79
27	12.75% 2002	12.00	11.51	10.37	10.65	10.68	9.27	9.15	9.02	8.88
28	13.40% 2002	11.47	10.74	10.08	10.83	10.77	9.38	9.22	9.04	9.90
29	13.80% 2002	11.40	11.57	10.27	10.72	10.63	9.80	9.75	9.66	10.30
30	13.82% 2002	11.53	12.01	10.41	10.77	10.79	9.61	9.48	9.34	9.20
31	05.75% 2003	5.75	8.12	12.83	12.53	12.78	10.52	10.59	10.91	11.44
32	06.50% 2003	6.50	8.59	12.19	10.01	11.45	10.74	10.67	10.64	10.75
33	11.00% 2003	11.70	11.06	11.08	11.07	11.07	11.10	11.09	11.09	11.09
34	11.10% 2003	-	10.92	10.65	10.75	10.82	9.93	10.08	10.82	10.76
35	11.75% 2003	-	11.72	10.66	10.79	10.76	10.10	10.15	10.58	10.54
36	11.78% 2003	-	11.85	10.73	10.75	10.88	10.33	10.05	10.24	10.77
37	11.83% 2003	11.32	11.33	10.61	10.76	10.91	9.97	10.17	10.97	10.85
38	06.50% 2004	6.50	8.62	9.91	6.87	12.50	10.44	10.46	10.50	10.57
39	09.50% 2004	11.36	11.56	11.72	10.93	11.05	10.34	10.08	10.04	10.05
40	11.30% 2004	11.42	11.93	12.09	12.02	12.03	9.73	9.70	9.67	9.65
41	11.50% 2004	-	11.21	10.84	10.96	10.98	10.05	10.23	10.88	10.82
42	11.57% 2004	-	11.82	11.26	11.23	11.87	11.17	11.16	11.16	11.16
43	11.75% 2004	-	11.83	10.84	11.02	11.03	10.03	10.32	10.85	10.84
44	11.95% 2004	-	11.92	10.81	10.97	11.01	10.17	10.25	10.96	10.90
45	11.98% 2004	-	11.93	10.83	10.98	10.98	10.10	10.33	10.95	10.91
46	12.35% 2004	11.88	11.39	11.37	11.67	11.67	9.76	9.71	9.66	9.61
47	12.50% 2004	11.75	11.85	10.77	10.97	11.01	10.06	10.25	10.87	10.81
48	12.59% 2004	11.47	11.84	10.77	11.00	11.03	10.11	10.12	10.60	10.87
<b>B) Between 5 and 10 years</b>										
49	06.50% 2005	6.14	9.76	8.95	6.87	12.48	6.50	7.32	10.48	10.54
50	08.25% 2005	13.26	12.48	11.83	12.32	11.14	10.02	10.16	10.68	10.89
51	09.90% 2005	-	-	-	-	-	10.09	10.25	10.96	10.99
52	10.20% 2005	-	-	-	-	-	-	10.43	10.92	11.02
53	10.50% 2005	11.48	12.11	11.05	11.38	11.36	10.06	10.15	10.22	10.22
54	11.19% 2005	11.29	11.87	10.99	11.11	11.08	10.21	10.45	11.05	10.99
55	11.25% 2005	11.68	11.84	11.00	11.17	11.09	9.80	10.36	11.06	11.02
56	13.75% 2005	13.13	12.59	11.05	11.64	11.59	9.81	9.75	9.70	9.65
57	14.00% 2005	12.56	11.96	11.18	11.26	11.23	10.64	10.25	10.98	11.38

58	14.00% 2005(Inst)	12.14	12.02	10.85	11.13	11.06	10.27	10.36	10.44	11.26
59	06.75% 2006	7.87	7.43	12.95	12.71	12.77	10.70	10.74	10.79	10.84
60	11.00% 2006	-	-	-	-	-	-	11.00	11.08	11.07
61	11.25% 2006	11.34	10.50	10.37	10.43	10.42	10.35	10.34	10.34	10.32
62	11.50% 2006	11.73	11.93	11.14	11.47	11.37	10.06	10.47	10.45	10.46
63	11.68% 2006	-	-	11.04	11.18	11.20	10.42	10.57	11.10	11.18
64	11.75% 2006	-	12.03	11.07	11.17	11.22	10.40	10.58	11.13	11.21
65	13.85% 2006	12.13	12.13	11.50	11.89	11.88	9.91	10.14	11.07	11.11
66	13.85% 2006(Inst)	12.14	12.09	11.79	11.49	11.28	10.32	10.58	11.03	11.46
67	14.00% 2006	11.98	11.97	11.43	11.88	11.87	10.46	10.43	10.40	10.37
68	06.75% 2007	9.73	9.45	8.38	6.75	6.75	9.62	10.42	11.14	11.18
69	11.50% 2007	11.99	12.05	11.22	11.45	11.35	10.40	10.56	11.08	11.34
70	11.90% 2007	-	13.43	11.20	11.33	11.34	10.66	10.72	11.16	11.21
71	12.50% 2007	12.25	12.13	11.42	11.54	11.51	10.27	10.25	10.24	10.51
72	13.05% 2007	11.99	12.10	11.25	11.40	11.39	10.12	10.12	10.86	11.50
73	13.65% 2007	12.02	12.17	11.86	11.60	11.41	10.25	10.23	10.21	10.17
74	09.50% 2008	12.12	12.09	11.38	11.67	11.43	10.12	10.23	10.68	10.96
75	10.80% 2008	12.04	11.82	11.52	11.76	11.76	10.75	10.77	10.77	10.77
76	11.40% 2008	-	-	-	-	-	-	-	11.48	11.43
77	11.50% 2008	12.27	12.03	11.30	11.48	11.39	10.76	10.71	10.71	11.21
78	12.00% 2008	-	10.76	11.29	11.42	11.56	10.77	10.84	11.21	11.46
79	12.10% 2008	-	13.12	11.42	12.02	11.51	10.32	10.30	10.74	11.31
80	12.15% 2008	-	12.10	12.20	12.20	12.20	12.20	12.20	12.20	12.21
81	12.22% 2008	-	12.19	11.56	11.73	11.71	11.35	11.16	11.25	11.24
82	12.25% 2008	-	12.20	11.32	11.48	11.48	10.82	10.87	11.15	11.38
83	07.00% 2009	7.00	7.61	10.53	7.00	7.00	10.10	10.35	10.50	10.66
84	11.50% 2009	12.19	12.10	11.45	11.50	11.49	10.56	10.82	11.27	11.42
85	11.99% 2009	-	-	11.39	11.55	11.59	10.91	10.95	11.36	11.48
<b>C) <u>Between 10 and 15 years</u></b>										
86	07.50% 2010	8.88	11.16	11.68	11.68	12.17	10.90	10.96	10.97	10.44
87	08.75% 2010	12.18	11.20	11.64	11.47	12.45	11.31	11.32	11.22	10.95
88	11.30% 2010	-	-	-	-	-	-	11.30	11.29	11.29
89	11.50% 2010	11.98	12.04	11.43	11.58	11.48	11.01	11.01	11.39	11.47
90	12.25% 2010	-	12.26	12.11	12.19	12.19	10.94	10.96	11.40	11.42
91	12.29% 2010	-	12.15	11.47	11.64	11.69	10.99	11.06	11.41	11.45
92	08.00% 2011	8.78	8.00	10.92	8.29	12.35	10.13	10.19	10.40	10.72
93	10.95% 2011	-	-	-	-	-	10.96	10.99	11.27	11.22
94	11.50% 2011	12.55	12.16	11.53	11.76	11.58	10.75	10.84	11.36	11.49
95	12.00% 2011	12.51	12.23	11.57	11.79	11.74	10.62	11.03	11.35	11.43
96	12.32% 2011	-	-	11.51	11.76	11.78	11.10	11.16	11.33	11.48
97	10.25% 2012	10.55	11.93	11.71	11.94	11.94	10.65	10.66	10.77	10.79
98	11.03% 2012	-	-	-	-	-	-	11.18	11.23	11.22
99	09.00% 2013	9.81	8.95	11.94	9.24	12.45	10.48	10.58	10.60	10.60
100	12.40% 2013	-	12.30	11.70	11.90	11.90	11.18	11.15	11.43	11.50
101	10.00% 2014	10.18	11.29	10.66	9.79	9.79	10.68	10.65	10.65	10.65
102	10.50% 2014	10.66	10.53	12.03	12.21	11.92	10.87	10.94	11.07	11.31
103	11.83% 2014	-	-	11.23	-	-	11.19	11.14	11.43	11.54
<b>D) <u>Over 15 years</u></b>										
104	10.79% 2015	-	-	-	-	-	10.79	10.86	10.89	10.98
105	11.50% 2015	11.74	11.75	11.87	12.29	11.92	11.16	11.19	11.45	11.48
106	12.30% 2016	-	-	11.64	11.96	11.94	11.24	11.15	11.43	11.60
107	12.60% 2018	-	12.54	11.88	12.05	12.01	11.25	11.24	11.55	11.66
108	10.70% 2020	-	-	-	-	-	11.08	11.15	11.22	11.51

\* : 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