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 Apr.	1999 May	2000 Feb.	2000 Mar.	2000 Apr.	2000 May
1	2	3	4	5	6	7	8	9	10	11
A)	**Terminable under 5 years**									
1	11.40% 2000	-	11.27	9.64	10.71	10.68	9.65	9.85	9.39	9.18
2	11.64% 2000 (Inst)	10.82	11.05	8.44	10.68	10.61	9.37	9.33	9.37	8.76
3	12.14% 2000	10.69	11.07	5.98	10.56	10.53	9.07	7.93	9.28	7.00
4	13.25% 2000	10.76	11.32	7.87	10.92	10.86	10.56	11.24	9.30	8.52
5	13.85% 2000	10.84	11.28	8.48	10.41	10.72	9.64	9.64	9.20	9.14
6	05.75% 2001	5.75	8.84	12.96	10.37	12.21	9.19	8.77	10.09	10.42
7	06.50% 2001	11.80	10.21	13.94	12.21	12.13	13.14	13.57	14.02	14.59
8	07.50% 2001	15.51	11.21	13.89	11.13	11.14	13.92	14.30	14.71	15.22
9	10.75% 2001	12.19	10.77	9.41	10.68	10.68	8.89	8.73	8.58	8.44
10	10.85% 2001	10.84	11.32	10.49	10.93	10.84	9.61	9.93	9.56	9.36
11	11.00% 2001	9.68	9.79	11.07	11.44	11.45	10.87	10.87	10.88	10.86
12	11.47% 2001	-	11.40	10.39	11.02	10.94	9.85	9.90	9.64	9.37
13	11.55% 2001	-	11.47	10.18	10.93	10.86	9.59	9.94	9.56	9.33
14	11.75% 2001	11.26	11.38	10.20	11.12	11.10	9.63	9.94	9.53	9.34
15	12.08% 2001	11.42	11.52	9.95	10.85	10.73	9.79	10.02	11.27	9.40
16	12.08% 2001 (I)	16.80	15.86	10.38	11.41	11.39	10.37	10.26	10.15	8.95
17	12.70% 2001	9.83	11.12	9.68	10.93	10.83	10.13	9.94	9.71	9.30
18	13.31% 2001	12.56	11.64	10.07	11.17	11.12	10.20	10.06	9.77	9.39
19	13.55% 2001	11.36	11.79	10.20	10.99	10.95	9.81	9.55	9.56	9.36
20	13.75% 2001	11.21	11.52	9.52	10.98	10.87	9.55	9.19	9.73	9.26
21	13.85% 2001	11.22	11.67	9.19	11.69	10.79	9.72	8.84	9.51	9.25
22	05.75% 2002	7.01	9.98	13.56	12.45	12.36	13.06	13.31	12.08	9.80
23	06.00% 2002	6.76	5.59	4.36	3.95	3.97	5.24	5.22	5.19	3.79
24	06.50% 2002	7.42	10.52	9.73	12.02	12.13	9.79	9.77	9.77	9.69
25	11.00% 2002	11.38	11.50	10.56	11.07	10.98	9.76	9.95	9.66	9.42
26	11.15% 2002	11.04	11.49	10.57	11.11	11.05	9.54	10.07	9.66	9.49
27	11.55% 2002	11.40	11.52	10.51	11.14	11.07	9.80	9.90	9.72	9.47
28	11.68% 2002	-	11.62	10.48	11.14	11.04	9.82	10.06	9.67	9.45
29	12.69% 2002	11.14	11.56	10.32	11.11	11.03	9.88	9.83	9.68	9.45
30	12.75% 2002	12.00	11.51	10.37	11.25	11.17	10.07	9.78	9.68	9.42
31	13.40% 2002	11.47	10.74	10.08	10.23	10.49	10.27	9.75	9.64	9.51
32	13.80% 2002	11.40	11.57	10.27	11.34	11.18	10.75	10.59	9.91	9.45
33	13.82% 2002	11.53	12.01	10.41	11.17	11.24	10.05	10.02	10.13	9.60
34	05.75% 2003	5.75	8.12	12.83	12.69	12.08	10.69	10.81	10.78	10.40
35	06.50% 2003	6.50	8.59	12.19	12.43	12.09	12.91	11.44	10.55	10.64
36	11.00% 2003	11.70	11.06	11.08	11.07	11.08	11.08	11.08	11.09	11.10
37	11.10% 2003	-	10.92	10.65	11.22	11.11	9.90	9.90	9.84	9.57
38	11.75% 2003	-	11.72	10.66	11.32	11.18	10.01	9.88	10.21	10.18
39	11.78% 2003	-	11.85	10.73	11.26	11.18	10.35	10.65	10.48	10.45
40	11.83% 2003	11.32	11.33	10.61	11.23	11.18	9.93	10.00	9.94	9.55
41	06.50% 2004	6.50	8.62	9.91	12.45	12.52	10.17	10.23	10.29	10.37
42	09.50% 2004	11.36	11.56	11.72	11.75	11.78	11.92	11.91	10.41	10.43
43	11.30% 2004	11.42	11.93	12.09	11.99	12.00	12.07	12.09	12.10	10.64
44	11.50% 2004	-	11.21	10.84	11.40	11.31	10.02	10.22	9.86	9.74
45	11.57% 2004	-	11.82	11.26	11.85	11.61	11.20	11.20	11.19	11.18

46	11.75% 2004	-	11.83	10.84	11.40	11.30	10.12	10.22	9.92	9.80
47	11.95% 2004	-	11.92	10.81	11.42	11.30	9.91	10.20	9.90	9.74
48	11.98% 2004	-	11.93	10.83	11.43	11.32	10.01	10.20	9.88	9.73
49	12.35% 2004	11.88	11.39	11.37	11.71	11.71	10.52	10.49	10.46	9.91
50	12.50% 2004	11.75	11.85	10.77	11.39	11.32	10.01	10.23	9.87	9.73
51	12.59% 2004	11.47	11.84	10.77	11.44	11.35	10.04	10.10	9.94	9.74
B)	**Between 5 and 10 years**									
52	06.50% 2005	6.14	9.76	8.95	12.53	12.58	6.50	6.50	6.50	6.50
53	08.25% 2005	13.26	12.48	11.83	12.84	12.88	10.50	10.19	10.05	10.00
54	9.90 % 2005	-	-	-	-	-	-	-	9.85	9.85
55	10.50% 2005	11.48	12.11	11.05	11.58	11.37	10.17	10.07	10.07	10.07
56	11.19% 2005	11.29	11.87	10.99	11.63	11.41	10.12	10.33	9.97	9.88
57	11.25% 2005	11.68	11.84	11.00	11.60	11.39	10.21	10.32	10.25	9.83
58	13.75% 2005	13.13	12.59	11.05	11.73	11.71	10.33	9.94	9.90	9.86
59	14.00% 2005	12.56	11.96	11.18	11.59	11.98	10.51	10.43	10.41	9.84
60	14.00% 2005(Inst)	12.14	12.02	10.85	11.64	11.54	10.27	10.17	10.48	10.05
61	06.75% 2006	7.87	7.43	12.95	12.63	12.57	12.51	12.51	10.61	10.66
62	11.25% 2006	11.34	10.50	10.37	10.45	10.44	10.39	10.37	10.36	10.36
63	11.50% 2006	11.73	11.93	11.14	11.75	11.58	10.21	10.40	10.15	9.98
64	11.68% 2006	-	-	11.04	11.62	11.49	10.18	10.44	10.04	9.99
65	11.75% 2006	-	12.03	11.07	11.68	11.51	10.20	10.47	10.09	10.00
66	13.85% 2006	12.13	12.13	11.50	11.80	11.92	10.73	10.34	10.23	9.94
67	13.85% 2006(Inst)	12.14	12.09	11.79	11.79	11.82	11.83	11.07	10.59	10.52
68	14.00% 2006	11.98	11.97	11.43	12.03	11.93	10.98	10.90	10.54	10.50
69	06.75% 2007	9.73	9.45	8.38	12.67	12.49	6.75	6.75	6.75	7.78
70	11.50% 2007	11.99	12.05	11.22	11.90	11.71	10.32	10.48	10.71	10.15
71	11.90% 2007	-	13.43	11.20	11.85	11.69	10.30	10.57	10.15	10.14
72	12.50% 2007	12.25	12.13	11.42	11.83	11.80	11.15	11.11	10.36	10.27
73	13.05% 2007	11.99	12.10	11.25	11.99	11.66	10.60	10.54	10.36	10.12
74	13.65% 2007	12.02	12.17	11.86	11.88	12.09	10.99	10.97	10.75	10.26
75	09.50% 2008	12.12	12.09	11.38	12.06	11.79	10.35	10.09	10.16	10.17
76	10.80% 2008	12.04	11.82	11.52	12.03	12.04	10.71	10.71	10.71	10.71
77	11.50% 2008	12.27	12.03	11.30	11.80	11.67	10.36	10.58	10.29	10.34
78	12.00% 2008	-	10.76	11.29	11.86	11.73	10.38	10.63	10.24	10.35
79	12.10% 2008	-	13.12	11.42	11.91	11.76	10.51	11.53	10.48	10.33
80	12.15% 2008	-	12.10	12.20	12.20	12.20	12.20	12.20	12.20	12.20
81	12.22% 2008	-	12.19	11.56	11.90	11.80	11.38	11.37	11.36	11.36
82	12.25% 2008	-	12.20	11.32	11.87	11.78	10.39	10.60	10.29	10.38
83	07.00% 2009	7.00	7.61	10.53	12.06	12.11	10.53	10.24	10.30	10.08
84	11.50% 2009	12.19	12.10	11.45	11.91	11.85	10.63	10.65	10.53	10.39
85	11.99% 2009	-	-	11.39	11.93	11.82	10.44	10.72	10.38	10.47
C)	**Between 10 and 15 years**									
86	07.50% 2010	8.88	11.16	11.68	12.19	12.08	10.82	10.84	10.86	10.88
87	08.75% 2010	12.18	11.20	11.64	11.29	11.30	11.26	11.27	11.28	11.30
88	11.50% 2010	11.98	12.04	11.43	12.02	11.82	10.55	10.73	10.45	10.52
89	12.25% 2010	-	12.26	12.11	12.19	12.19	11.74	11.73	11.73	10.72
90	12.29% 2010	-	12.15	11.47	12.01	11.90	10.50	10.73	10.38	10.55
91	08.00% 2011	8.78	8.00	10.92	8.00	11.78	10.35	10.23	10.24	10.17
92	10.95% 2011	-	-	-	-	-	-	-	-	10.95
93	11.50% 2011	12.55	12.16	11.53	12.01	11.83	10.88	10.76	10.76	10.76
94	12.00% 2011	12.51	12.23	11.57	12.01	12.00	10.65	10.66	10.54	10.57
95	12.32% 2011	-	-	11.51	-	11.97	10.60	10.83	10.49	10.67
96	10.25% 2012	10.55	11.93	11.71	12.17	12.15	10.56	10.47	10.59	10.45
97	09.00% 2013	9.81	8.95	11.94	12.26	12.57	12.05	12.06	12.07	10.87

98	12.40% 2013	-	12.30	11.70	12.24	12.19	10.72	10.92	10.62	10.79
99	10.00% 2014	10.18	11.29	10.66	12.73	12.73	10.68	10.88	10.58	10.57
100	10.50% 2014	10.66	10.53	12.03	11.98	12.30	11.94	11.44	10.67	10.68
101	11.83% 2014	-	-	11.23	-	-	10.81	10.96	10.66	10.83
D)	**Over 15 years**									
102	10.79% 2015	-	-	-	-	-	-	-	-	10.79
103	11.50% 2015	11.74	11.75	11.87	13.11	12.37	10.81	10.97	10.69	10.79
104	12.30% 2016	-	-	11.64	-	-	10.88	10.96	10.73	10.81
105	12.60% 2018	-	12.54	11.88	12.47	12.43	10.92	11.00	10.80	10.88
106	10.70% 2020	-	-	-	-	-	-	-	10.72	10.75

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.