

No. 33 : Redemption Yield on Government of India Securities Based on SGL Transactions*

Sr. No	Name of Security	(Per cent per annum)									
		1997			1998						
1	2	3	4	5	6	7	8	9	10	11	
A) Terminable under											
5 years											
1.	00.00% 1999	15.29	16.45	15.53	8.47	9.37	10.12	10.50	3.27	1.66	
2.	5.50% 1999	-	5.50	5.50	5.50	5.50	5.49	5.62	11.83	17.73	
3.	10.50% 1999	-	-	10.50	-	-	10.46	10.46	10.46	10.46	
4.	12.00% 1999	13.44	13.12	9.50	8.47	9.26	10.63	11.03	10.97	11.23	
5.	13.00% 1999	-	-	9.71	9.27	9.97	10.86	11.19	11.26	11.23	
6.	13.12% 1999	13.76	13.90	9.68	8.77	9.43	10.16	10.82	11.18	11.25	
7.	13.40% 1999	-	12.87	10.07	9.48	10.11	10.95	11.36	10.22	11.35	
8.	13.65% 1999	13.55	12.68	8.32	8.59	8.89	11.05	11.95	12.01	10.74	
9.	13.70% 1999	-	12.76	9.35	9.29	9.63	10.96	11.51	11.46	11.66	
10.	FRB 1999	13.71	13.23	9.65	10.08	9.95	9.08	9.08	9.08	9.08	
11.	14.26% 1999	-	13.68	13.42	13.56	13.53	13.14	13.14	13.14	13.14	
12.	00.00% 2000	15.27	17.44	15.93	11.34	12.15	13.42	12.14	11.02	10.43	
13.	5.50% 2000	12.93	14.23	5.85	5.50	5.50	5.49	5.82	10.26	5.49	
14.	06.50% 2000	13.71	14.67	8.54	7.04	9.94	10.88	10.88	10.88	10.88	
15.	10.75% 2000	14.23	13.75	10.82	9.66	10.20	10.02	10.02	10.02	10.02	
16.	11.40% 2000	-	-	-	-	-	11.37	11.41	11.34	11.33	
17.	11.64% 2000	(Inst)	13.60	13.60	10.82	9.78	10.12	11.21	11.47	11.30	11.36
18.	12.14% 2000	-	-	10.69	9.68	10.47	11.30	11.41	11.43	11.33	
19.	12.60% 2000	-	-	10.53	9.50	9.60	10.69	10.69	10.69	11.14	
20.	13.25% 2000	13.38	13.39	10.76	10.06	10.20	11.35	11.62	11.56	11.73	
21.	13.25% 2000	(C)	-	13.45	12.01	11.61	11.57	11.17	11.17	11.17	
22.	13.85% 2000	-	13.82	13.41	10.84	9.88	10.61	11.48	11.65	11.66	
23.	05.75% 2001	12.12	12.59	5.75	5.75	5.75	10.69	10.69	10.74	10.59	
24.	6.50% 2001	12.46	13.66	11.80	10.26	10.17	11.65	11.65	11.65	10.99	
25.	7.50% 2001	-	15.53	15.51	16.82	13.56	11.37	11.37	11.37	11.11	
26.	10.75% 2001	-	13.22	12.19	10.83	10.83	10.82	10.71	10.71	10.71	
27.	11.00% 2001	-	-	9.68	9.78	9.75	9.53	9.53	9.53	9.53	
28.	11.47% 2001	-	-	-	-	-	-	-	-	11.45	
29.	11.55% 2001	-	-	-	-	-	11.56	11.64	11.53	11.51	
30.	11.75% 2001	13.47	13.50	11.26	10.01	10.62	11.58	11.66	11.57	11.53	
31.	10.85% 2001	-	-	10.84	9.98	10.59	11.54	11.61	11.56	11.43	
32.	12.08% 2001	14.03	14.35	11.42	9.88	10.46	11.53	11.61	11.64	11.54	
33.	12.08% 2001	(I)	-	14.45	16.80	16.43	16.52	17.40	17.40	17.40	
34.	12.70% 2001	-	-	9.83	10.07	10.02	11.33	11.36	11.64	11.62	
35.	13.31% 2001	13.89	13.65	12.56	12.14	12.12	11.54	11.54	11.54	11.65	
36.	13.55% 2001	-	13.29	11.36	10.39	10.74	11.71	12.42	11.81	11.72	
37.	13.75% 2001	-	13.32	11.21	10.47	10.43	11.63	11.75	11.76	11.72	
38.	13.85% 2001	-	13.32	11.22	10.06	9.91	11.56	11.63	11.79	11.62	
39.	05.75% 2002	-	5.75	7.01	5.75	5.75	5.75	6.09	11.64	11.64	
40.	6.00% 2002	-	-	6.76	-	-	5.71	5.74	5.43	4.69	
41.	06.50% 2002	-	6.50	7.42	9.49	10.35	6.95	11.55	11.92	11.92	
42.	11.00% 2002	13.71	13.74	11.38	10.26	10.59	11.70	11.77	11.69	11.60	
43.	11.15% 2002	-	-	11.04	10.32	10.77	11.63	11.68	11.68	11.62	
44.	11.55% 2002	13.48	13.64	11.40	10.38	10.60	11.67	11.67	11.67	11.67	
45.	11.68% 2002	-	-	-	-	-	11.68	11.75	11.70	11.66	
46.	12.69% 2002	-	-	11.14	10.36	10.77	11.69	11.79	11.78	11.78	
47.	12.75% 2002	-	13.92	12.00	10.40	10.88	11.67	11.70	11.70	11.73	
48.	13.40% 2002	13.82	13.87	11.47	10.41	10.37	10.73	10.73	10.73	10.73	
49.	13.80% 2002	13.70	13.66	11.40	10.38	10.70	11.54	11.77	11.82	11.82	
50.	13.82% 2002	-	13.41	11.53	10.49	10.78	11.49	12.00	13.80	13.80	
B) Between 5 and 10 years											
51.	5.75% 2003	12.20	7.34	5.75	5.75	5.75	5.75	6.10	11.95	11.95	
52.	06.50% 2003	13.51	14.53	6.50	6.50	6.50	6.50	6.66	11.67	12.07	
53.	11.00% 2003	-	-	11.70	11.06	11.06	11.06	11.06	11.06	11.06	
54.	11.10% 2003	-	-	-	-	-	11.79	11.78	11.77	11.71	

55.	11.75%	2003	-	-	-	-	-	11.74	11.78	11.81	11.78	
56.	11.78%	2003	-	-	-	-	-	11.77	11.84	11.80	11.76	
57.	11.83%	2003	-	-	11.32	10.51	10.99	11.78	11.84	11.28	11.03	
58.	6.50%	2004	11.19	13.34	6.50	6.50	6.50	6.50	6.81	12.04	12.04	
59.	9.50%	2004	11.80	12.24	11.36	10.55	10.27	11.61	11.53	11.53	11.53	
60.	11.30%	2004	13.32	12.57	11.42	11.41	11.41	11.93	11.93	11.93	11.93	
61.	11.50%	2004	-	-	-	-	-	11.91	11.71	11.89	11.93	
62.	11.75%	2004	-	-	-	-	-	-	-	-	11.93	
63.	11.95%	2004	-	-	-	-	-	11.97	12.05	12.01	11.95	
64.	11.98%	2004	-	-	-	-	-	11.99	12.03	11.99	11.95	
65.	12.35%	2004	-	-	11.88	11.48	11.47	11.36	11.36	11.36	11.36	
66.	12.50%	2004	13.85	13.68	11.75	10.66	11.01	11.94	11.98	12.00	11.96	
67.	11.57%	2004	-	-	-	-	-	11.82	11.82	11.82	11.82	
68.	12.59%	2004	-	-	11.47	10.74	11.05	11.99	12.03	12.10	12.00	
69.	6.50%	2005	11.98	12.77	6.14	5.21	5.20	11.94	11.97	12.32	12.32	
70.	8.25%	2005	11.85	12.21	13.26	13.14	13.18	12.48	12.48	12.48	12.48	
71.	10.50%	2005	11.74	13.33	11.48	10.75	10.73	12.19	12.19	12.19	12.17	
72.	11.19%	2005	-	-	11.29	10.73	11.03	11.95	12.05	12.07	11.97	
73.	11.25%	2005	11.77	11.81	11.68	10.72	10.74	11.92	11.81	11.96	12.00	
74.	13.75%	2005	13.74	13.70	13.13	13.75	13.75	13.74	13.74	12.68	12.16	
75.	14.00%	2005	-	13.62	12.56	11.08	11.27	12.04	12.21	12.23	12.11	
76.	14.00%	2005	(Inst)	13.88	13.62	12.14	11.10	11.00	12.14	12.21	12.15	12.11
77.	6.75%	2006	11.73	12.14	7.87	6.75	8.97	6.75	6.75	6.75	6.75	
78.	11.25%	2006	11.84	11.87	11.34	10.58	10.57	10.50	10.50	10.50	10.50	
79.	11.50%	2006	13.27	13.47	11.73	10.81	10.89	11.69	11.69	11.76	12.10	
80.	11.75%	2006	-	-	-	-	-	12.01	12.04	12.12	12.10	
81.	13.85%	2006	-	13.67	12.13	11.07	11.22	12.03	12.08	12.34	12.34	
82.	13.85%	2006	(Inst)	-	13.55	12.14	11.30	11.09	12.12	12.35	12.35	
83.	14.00%	2006	-	13.64	11.98	11.05	11.30	11.92	11.92	11.97	12.24	
84.	6.75%	2007	11.64	13.21	9.73	7.80	10.65	6.75	6.75	6.75	6.75	
85.	11.50%	2007	11.90	13.31	11.99	11.23	11.06	12.09	12.11	12.20	12.12	
86.	11.90%	2007	-	-	-	-	-	12.08	12.08	12.12	12.16	
87.	12.50%	2007	13.45	13.81	12.25	12.06	11.31	12.16	12.15	12.16	12.20	
88.	13.05%	2007	-	-	11.99	11.01	11.28	12.00	12.09	12.21	12.18	
89.	13.65%	2007	-	13.58	12.02	11.66	11.20	12.26	12.35	12.33	12.25	
90.	9.50%	2008	11.74	13.20	12.12	11.17	10.32	12.11	12.13	12.25	12.20	
C) Between 10 and 15 years												
91.	10.80%	2008	11.79	13.69	12.04	11.15	11.03	12.09	12.09	12.09	12.09	
92.	11.50%	2008	12.83	14.01	12.27	10.92	11.01	12.29	12.13	12.11	12.11	
93.	12.00%	2008	-	-	-	-	-	12.10	11.99	12.17	12.09	
94.	12.10%	2008	-	-	-	-	-	12.11	12.09	12.12	12.07	
95.	12.15%	2008	-	-	-	-	-	12.18	12.19	12.19	12.19	
96.	12.22%	2008	-	-	-	-	-	12.16	12.18	12.26	12.25	
97.	12.25%	2008	-	-	-	-	-	12.24	12.27	12.24	12.22	
98.	7.00%	2009	11.42	7.79	7.00	7.00	7.00	7.00	7.00	7.00	7.00	
99.	11.50%	2009	11.61	13.22	12.19	11.06	11.09	12.21	12.32	12.27	12.22	
100.	7.50%	2010	11.48	12.93	8.88	8.09	7.78	11.11	7.50	7.50	9.86	
101.	8.75%	2010	11.50	11.62	12.18	12.37	10.90	11.20	11.20	11.20	11.20	
102.	11.50%	2010	11.74	13.28	11.98	11.02	11.09	12.16	12.16	12.16	12.16	
103.	12.25%	2010	-	-	-	-	-	12.19	12.22	12.23	12.74	
104.	8.00%	2011	11.31	11.15	8.78	8.00	8.00	8.00	8.00	8.00	8.00	
105.	11.50%	2011	11.89	13.65	12.55	12.29	11.45	12.10	12.10	12.27	12.24	
106.	12.00%	2011	13.68	13.76	12.51	11.95	11.39	12.21	12.29	12.33	12.27	
107.	10.25%	2012	11.62	15.68	10.55	11.16	11.12	12.13	12.13	12.13	12.13	
D) Over 15 years												
108.	9.00%	2013	11.43	11.50	9.81	9.00	10.39	8.57	9.00	9.00	9.00	
109.	12.40%	2013	-	-	-	-	-	12.30	12.30	12.30	12.30	
110.	10.00%	2014	11.01	10.00	10.18	10.00	10.00	11.74	10.00	10.00	11.41	
111.	10.50%	2014	11.71	12.17	10.66	10.50	10.50	10.50	10.50	10.50	10.50	
112.	11.50%	2015	11.72	12.41	11.74	11.49	11.44	11.50	11.50	11.50	11.50	

* 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.