

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

		(Per cent per annum)									
Sr. No.	Name of Security	1995-96	1996-97	1997		1998		1999			
				December	January	October	November	December	January		
1	2	3	4	5	6	7	8	9	10	11	
A) <u>Terminable under</u>											
<u>5 years</u>											
1	5.50%	1999	-	5.50	5.50	5.50	5.50	5.62	11.83	17.73	9.68
2	10.50%	1999	-	-	10.50	-	-	10.46	10.46	10.46	10.46
3	12.00%	1999	13.44	13.12	9.50	9.26	10.71	11.03	10.97	11.23	11.38
4	13.00%	1999	-	-	9.71	9.97	10.22	11.19	11.26	11.23	11.39
5	13.12%	1999	13.76	13.90	9.68	9.43	9.26	10.82	11.18	11.25	11.26
6	13.40%	1999	-	12.87	10.07	10.11	10.06	11.36	10.22	11.35	11.51
7	13.65%	1999	13.55	12.68	8.32	8.89	9.70	11.95	12.01	10.74	13.18
8	13.70%	1999	-	12.76	9.35	9.63	11.61	11.51	11.46	11.66	11.88
9	FRB	1999	13.71	13.23	9.65	9.95	9.81	9.08	9.08	9.08	9.08
10	14.26%	1999	-	13.68	13.42	13.53	13.49	13.14	13.14	13.14	13.14
11	00.00%	2000	15.27	17.44	15.93	12.15	13.73	12.14	11.02	10.43	9.84
12	5.50%	2000	12.93	14.23	5.85	5.50	5.50	5.82	10.26	5.49	5.49
13	06.50%	2000	13.71	14.67	8.54	9.94	9.46	10.88	10.88	10.88	10.74
14	10.75%	2000	14.23	13.75	10.82	10.20	10.47	10.02	10.02	10.02	10.02
15	11.40%	2000	-	-	-	-	-	11.41	11.34	11.33	11.29
16	11.64%	2000 (Inst)	13.60	13.60	10.82	10.12	10.16	11.47	11.30	11.36	11.34
17	12.14%	2000	-	-	10.69	10.47	11.88	11.41	11.43	11.33	11.72
18	12.60%	2000	-	-	10.53	9.60	10.38	10.69	10.69	11.14	11.30
19	13.25%	2000	13.38	13.39	10.76	10.20	10.05	11.62	11.56	11.73	11.78
20	13.25%	2000 (C)	-	13.45	12.01	11.57	12.33	11.17	11.17	11.17	11.17
21	13.85%	2000	13.82	13.41	10.84	10.61	10.90	11.65	11.66	11.69	11.76
22	05.75%	2001	12.12	12.59	5.75	5.75	5.75	10.69	10.74	10.59	10.58
23	6.50%	2001	12.46	13.66	11.80	10.17	10.25	11.65	11.65	10.99	10.86
24	7.50%	2001	-	15.53	15.51	13.56	10.71	11.37	11.37	11.11	10.98
25	10.75%	2001	-	13.22	12.19	10.83	10.83	10.71	10.71	10.71	10.71
26	11.00%	2001	-	-	9.68	9.75	9.73	9.53	9.53	9.53	9.53
27	11.47%	2001	-	-	-	-	-	-	-	11.45	11.45
28	11.55%	2001	-	-	-	-	-	11.64	11.53	11.51	11.48
29	11.75%	2001	13.47	13.50	11.26	10.62	11.68	11.66	11.57	11.53	11.52
30	10.85%	2001	-	-	10.84	10.59	10.94	11.61	11.56	11.43	11.42
31	12.08%	2001	14.03	14.35	11.42	10.46	11.65	11.61	11.64	11.54	11.50
32	12.08%	2001 (I)	-	14.45	16.80	16.52	16.61	17.40	17.40	17.40	11.57
33	12.70%	2001	-	-	9.83	10.02	9.95	11.36	11.64	11.62	11.69
34	13.31%	2001	13.89	13.65	12.56	12.12	12.21	11.54	11.54	11.65	11.68
35	13.55%	2001	-	13.29	11.36	10.74	11.84	12.42	11.81	11.72	11.63
36	13.75%	2001	-	13.32	11.21	10.43	11.56	11.75	11.75	11.72	11.88
37	13.85%	2001	-	13.32	11.22	9.91	11.84	11.63	11.79	11.62	11.61
38	05.75%	2002	-	5.75	7.01	5.75	5.75	6.09	11.64	11.64	11.64
39	6.00%	2002	-	-	6.76	-	6.28	5.74	5.43	4.69	4.51
40	06.50%	2002	-	6.50	7.42	10.35	10.41	11.55	11.92	11.92	11.92
41	11.00%	2002	13.71	13.74	11.38	10.59	10.91	11.77	11.69	11.60	11.55
42	11.15%	2002	-	-	11.04	10.77	11.03	11.68	11.68	11.62	11.58
43	11.55%	2002	13.48	13.64	11.40	10.60	10.82	11.67	11.67	11.67	11.67
44	11.68%	2002	-	-	-	-	-	11.75	11.70	11.66	11.63
45	12.69%	2002	-	-	11.14	10.77	10.91	11.79	11.78	11.78	11.73
46	12.75%	2002	-	13.92	12.00	10.88	11.66	11.70	11.70	11.73	11.76
47	13.40%	2002	13.82	13.87	11.47	10.37	10.33	10.73	10.73	10.73	10.73
48	13.80%	2002	13.70	13.66	11.40	10.70	11.85	11.77	11.82	11.82	11.84
49	13.82%	2002	-	13.41	11.53	10.78	11.97	12.00	13.80	13.80	12.21
B) <u>Between 5 and</u>											
<u>10 years</u>											
50	5.75%	2003	12.20	7.34	5.75	5.75	5.75	6.10	11.95	11.95	11.95
51	06.50%	2003	13.51	14.53	6.50	6.50	6.50	6.66	11.67	12.07	12.08
52	11.00%	2003	-	-	11.70	11.06	11.06	11.06	11.06	11.06	11.06
53	11.10%	2003	-	-	-	-	-	11.78	11.77	11.71	11.71
54	11.75%	2003	-	-	-	-	-	11.78	11.81	11.78	11.75
55	11.78%	2003	-	-	-	-	-	11.84	11.80	11.76	11.75

56	11.83%	2003	-	-	11.32	10.99	11.69	11.84	11.28	11.03	11.03
57	6.50%	2004	11.19	13.34	6.50	6.50	6.50	6.81	12.04	12.04	12.04
58	9.50%	2004	11.80	12.24	11.36	10.27	10.60	11.53	11.53	11.53	11.53
59	11.30%	2004	13.32	12.57	11.42	11.41	11.42	11.93	11.93	11.93	11.93
60	11.50%	2004	-	-	-	-	-	11.71	11.89	11.93	11.85
61	11.57%	2004	-	-	-	-	-	11.82	11.82	11.82	11.82
62	11.75%	2004	-	-	-	-	-	-	-	11.93	11.93
63	11.95%	2004	-	-	-	-	-	12.05	12.01	11.95	11.91
64	11.98%	2004	-	-	-	-	-	12.03	11.99	11.95	11.93
65	12.35%	2004	-	-	11.88	11.47	11.46	11.36	11.36	11.36	11.36
66	12.50%	2004	13.85	13.68	11.75	11.01	11.95	11.98	12.00	11.96	11.95
67	12.59%	2004	-	-	11.47	11.05	11.64	12.03	12.10	12.00	11.97
68	6.50%	2005	11.98	12.77	6.14	5.20	5.39	11.97	12.32	12.32	12.32
69	8.25%	2005	11.85	12.21	13.26	13.18	13.22	12.48	12.48	12.48	12.48
70	10.50%	2005	11.74	13.33	11.48	10.73	10.73	12.19	12.19	12.17	12.03
71	11.19%	2005	-	-	11.29	11.03	11.28	12.05	12.07	11.97	12.00
72	11.25%	2005	11.77	11.81	11.68	10.74	11.31	11.81	11.96	12.00	12.06
73	13.75%	2005	13.74	13.70	13.13	13.75	13.58	13.74	12.68	12.16	12.16
74	14.00%	2005	-	13.62	12.56	11.27	12.16	12.21	12.23	12.11	12.33
75	14.00%	2005 (Inst)	13.88	13.62	12.14	11.00	12.09	12.21	12.15	12.11	12.60
76	6.75%	2006	11.73	12.14	7.87	8.97	10.86	6.75	6.75	6.75	6.75
77	11.25%	2006	11.84	11.87	11.34	10.57	10.57	10.50	10.50	10.50	10.50
78	11.50%	2006	13.27	13.47	11.73	10.89	11.20	11.69	11.76	12.10	12.10
79	11.75%	2006	-	-	-	-	-	12.04	12.12	12.10	12.08
80	13.85%	2006	-	13.67	12.13	11.22	12.05	12.08	12.34	12.34	12.34
81	13.85%	2006 (Inst)	-	13.55	12.14	11.09	12.28	12.35	12.35	12.35	12.35
82	14.00%	2006	-	13.64	11.98	11.30	11.70	11.92	11.97	12.24	12.25
83	6.75%	2007	11.64	13.21	9.73	10.65	10.83	6.75	6.75	6.75	6.75
84	11.50%	2007	11.90	13.31	11.99	11.06	11.29	12.11	12.20	12.12	12.10
85	11.90%	2007	-	-	-	-	-	12.08	12.12	12.16	12.16
86	12.50%	2007	13.45	13.81	12.25	11.31	11.29	12.15	12.16	12.20	12.19
87	13.05%	2007	-	-	11.99	11.28	12.08	12.09	12.21	12.18	12.23
88	13.65%	2007	-	13.58	12.02	11.20	11.53	12.35	12.33	12.25	12.25
89	9.50%	2008	11.74	13.20	12.12	10.32	11.05	12.13	12.25	12.20	12.18
C) <u>Between 10 and 15 years</u>											
90	10.80%	2008	11.79	13.69	12.04	11.03	11.03	12.09	12.09	12.09	12.09
91	11.50%	2008	12.83	14.01	12.27	11.01	11.24	12.13	12.11	12.11	12.11
92	12.00%	2008	-	-	-	-	-	11.99	12.17	12.09	12.12
93	12.10%	2008	-	-	-	-	-	12.09	12.12	12.07	12.07
94	12.15%	2008	-	-	-	-	-	12.19	12.19	12.19	12.19
95	12.22%	2008	-	-	-	-	-	12.18	12.26	12.25	12.24
96	12.25%	2008	-	-	-	-	-	12.27	12.24	12.22	12.22
97	7.00%	2009	11.42	7.79	7.00	7.00	7.00	7.00	7.00	7.00	7.00
98	11.50%	2009	11.61	13.22	12.19	11.09	11.09	12.32	12.27	12.22	12.19
99	7.50%	2010	11.48	12.93	8.88	7.78	8.75	7.50	7.50	9.86	12.30
100	8.75%	2010	11.50	11.62	12.18	10.90	10.91	11.20	11.20	11.20	11.20
101	11.50%	2010	11.74	13.28	11.98	11.09	11.30	12.16	12.16	12.16	12.16
102	12.25%	2010	-	-	-	-	-	12.22	12.23	12.74	12.20
103	8.00%	2011	11.31	11.15	8.78	8.00	8.00	8.00	8.00	8.00	8.00
104	11.50%	2011	11.89	13.65	12.55	11.45	11.50	12.10	12.27	12.24	12.24
105	12.00%	2011	13.68	13.76	12.51	11.39	12.00	12.29	12.33	12.27	12.24
106	10.25%	2012	11.62	15.68	10.55	11.12	11.53	12.13	12.13	12.13	12.13
D) <u>Over 15 years</u>											
107	9.00%	2013	11.43	11.50	9.81	10.39	11.89	9.00	9.00	9.00	9.00
108	12.40%	2013	-	-	-	-	-	12.30	12.30	12.30	12.30
109	10.00%	2014	11.01	10.00	10.18	10.00	10.90	10.00	10.00	11.41	12.99
110	10.50%	2014	11.71	12.17	10.66	10.50	10.50	10.50	10.50	10.50	10.50
111	11.50%	2015	11.72	12.41	11.74	11.44	11.50	11.50	11.50	11.50	11.50
112	12.60%	2018	-	-	-	-	-	-	-	-	12.52

* : 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.