

No. 34 : Redemption Yield on Government of India Securities Based on SGL Transactions.*

(Per cent per annum)

Sr No	Name of Security	1998								
		1996-97	1997-98	1998-99	Feb.	Mar.	Dec.	Jan.	Feb.	Mar.
1	2	3	4	5	6	7	8	9	10	11
A) Terminable under 5 years										
1	5.50% 1999	5.50	5.50	8.29	5.50	5.50	17.73	9.68	7.48	6.60
2	10.50% 1999	-	10.50	10.46	10.50	10.50	10.46	10.46	10.46	10.46
3	12.00% 1999	13.12	9.50	10.50	12.03	11.33	11.23	11.38	11.59	11.84
4	13.00% 1999	-	9.71	10.72	10.10	11.66	11.23	11.39	11.57	11.64
5	13.12% 1999	13.90	9.68	10.24	11.52	12.21	11.25	11.26	11.26	11.26
6	13.40% 1999	12.87	10.07	10.79	12.36	11.34	11.35	11.51	11.53	11.59
7	13.65% 1999	12.68	8.32	10.80	11.53	11.53	10.74	13.18	13.42	13.42
8	13.70% 1999	12.76	9.35	10.74	12.14	10.97	11.66	11.88	12.37	12.43
9	FRB 1999	13.23	9.65	9.08	9.66	9.50	9.08	9.08	9.08	9.08
10	14.26% 1999	13.68	13.42	13.14	13.46	13.42	13.14	13.14	13.14	13.14
11	00.00% 2000	17.44	15.93	12.07	13.85	13.88	10.43	9.84	8.88	8.69
12	5.50% 2000	14.23	5.85	7.85	5.50	9.92	5.49	5.49	5.49	5.49
13	06.50% 2000	14.67	8.54	9.42	6.50	7.56	10.88	10.74	10.56	10.85
14	10.75% 2000	13.75	10.82	10.05	10.46	10.45	10.02	10.02	10.02	10.02
15	11.40% 2000	-	-	11.27	-	-	11.33	11.29	11.24	11.02
16	11.64% 2000 (Inst)	13.60	10.82	11.05	11.48	11.31	11.36	11.34	11.25	11.09
17	12.14% 2000	-	10.69	11.07	11.60	11.20	11.33	11.72	11.46	11.14
18	12.60% 2000	-	10.53	11.11	11.05	12.15	11.14	11.30	11.17	11.20
19	13.25% 2000	13.39	10.76	11.32	10.71	11.51	11.73	11.78	11.73	11.73
20	13.25% 2000(C)	13.45	12.01	11.36	13.20	13.20	11.17	11.17	11.17	11.17
21	13.85% 2000	13.41	10.84	11.28	12.19	11.34	11.69	11.76	11.73	12.00
22	05.75% 2001	12.59	5.75	8.84	5.75	5.75	10.59	10.58	10.58	10.58
23	6.50% 2001	13.66	11.80	10.21	10.33	11.19	10.99	10.86	10.86	10.86
24	7.50% 2001	15.53	15.51	11.21	10.78	10.85	11.11	10.98	10.94	10.94
25	10.75% 2001	13.22	12.19	10.77	10.83	10.83	10.71	10.71	10.71	10.71
26	10.85% 2001	-	10.84	11.32	11.83	11.38	11.43	11.42	11.30	11.08
27	11.00% 2001	-	9.68	9.79	9.71	9.68	9.53	9.53	11.01	11.34
28	11.47% 2001	-	-	11.40	-	-	11.45	11.45	11.43	11.27
29	11.55% 2001	-	-	11.47	-	-	11.51	11.48	11.44	11.23
30	11.75% 2001	13.50	11.26	11.38	11.71	11.48	11.53	11.52	11.48	11.25
31	12.08% 2001	14.35	11.42	11.52	12.47	11.53	11.54	11.50	11.47	11.36
32	12.08% 2001 (I)	14.45	16.80	15.86	16.70	16.80	17.40	11.57	11.57	11.57
33	12.70% 2001	-	9.83	11.12	9.90	9.83	11.62	11.69	11.60	11.46
34	13.31% 2001	13.65	12.56	11.64	12.47	12.16	11.65	11.68	11.68	11.56
35	13.55% 2001	13.29	11.36	11.79	13.04	11.89	11.72	11.63	11.69	11.69
36	13.75% 2001	13.32	11.21	11.52	13.22	11.76	11.72	11.88	11.78	11.66
37	13.85% 2001	13.32	11.22	11.67	14.67	11.48	11.62	11.61	13.51	12.83
38	05.75% 2002	5.75	7.01	9.98	5.75	12.07	11.64	11.64	11.66	11.41
39	6.00% 2002	-	6.76	5.59	7.43	6.57	4.69	4.51	4.45	4.56
40	06.50% 2002	6.50	7.42	10.52	6.50	6.50	11.92	11.92	11.87	11.59
41	11.00% 2002	13.74	11.38	11.50	11.88	11.72	11.60	11.55	11.46	11.24
42	11.15% 2002	-	11.04	11.49	11.83	11.73	11.62	11.58	11.55	11.25
43	11.55% 2002	13.64	11.40	11.52	11.11	11.77	11.67	11.67	11.69	11.39
44	11.68% 2002	-	-	11.62	-	-	11.66	11.63	11.61	11.33

45	12.69%	2002	-	11.14	11.56	11.62	11.72	11.78	11.73	11.69	11.46
46	12.75%	2002	13.92	12.00	11.51	13.14	13.03	11.73	11.76	11.76	11.52
47	13.40%	2002	13.87	11.47	10.74	11.40	12.14	10.73	10.73	10.73	10.73
48	13.80%	2002	13.66	11.40	11.57	12.18	11.80	11.82	11.84	11.84	11.77
49	13.82%	2002	13.41	11.53	12.01	12.27	11.87	13.80	12.21	12.71	11.62
B) Between 5 and 10 years											
50	5.75%	2003	7.34	5.75	8.12	5.75	5.75	11.95	11.95	11.95	11.95
51	06.50%	2003	14.53	6.50	8.59	6.50	6.50	12.07	12.08	12.17	11.79
52	11.00%	2003	-	11.70	11.06	11.06	11.06	11.06	11.06	11.06	11.06
53	11.10%	2003	-	-	10.92	-	-	11.71	11.71	11.68	11.35
54	11.75%	2003	-	-	11.72	-	-	11.78	11.75	11.71	11.46
55	11.78%	2003	-	-	11.85	-	-	11.76	11.75	11.73	11.47
56	11.83%	2003	-	11.32	11.33	12.40	11.91	11.03	11.03	11.03	11.31
57	6.50%	2004	13.34	6.50	8.62	6.50	6.50	12.04	12.04	12.34	11.97
58	9.50%	2004	12.24	11.36	11.56	10.68	10.69	11.53	11.53	11.53	11.53
59	11.30%	2004	12.57	11.42	11.93	11.45	11.89	11.93	11.93	11.93	11.93
60	11.50%	2004	-	-	11.21	-	-	11.93	11.85	11.78	11.58
61	11.57%	2004	-	-	11.82	-	-	11.82	11.82	11.82	11.82
62	11.75%	2004	-	-	11.83	-	-	11.93	11.93	11.92	11.60
63	11.95%	2004	-	-	11.92	-	-	11.95	11.91	11.89	11.64
64	11.98%	2004	-	-	11.93	-	-	11.95	11.93	11.91	11.69
65	12.35%	2004	-	11.88	11.39	11.45	11.44	11.36	11.36	11.36	11.70
66	12.50%	2004	13.68	11.75	11.85	12.23	12.01	11.96	11.95	11.95	11.66
67	12.59%	2004	-	11.47	11.84	12.22	12.00	12.00	11.97	11.92	11.71
68	6.50%	2005	12.77	6.14	9.76	6.50	6.50	12.32	12.32	12.54	12.17
69	8.25%	2005	12.21	13.26	12.48	13.26	12.71	12.48	12.48	12.48	12.48
70	10.50%	2005	13.33	11.48	12.11	10.73	11.32	12.17	12.03	11.96	11.66
71	11.19%	2005	-	11.29	11.87	11.94	11.82	11.97	12.00	11.95	11.72
72	11.25%	2005	11.81	11.68	11.84	12.35	12.01	12.00	12.06	11.99	11.68
73	13.75%	2005	13.70	13.13	12.59	13.42	12.62	12.16	12.16	12.16	11.93
74	14.00%	2005	13.62	12.56	11.96	12.47	12.17	12.11	12.33	12.09	11.90
75	14.00%	2005 (Inst)	13.62	12.14	12.02	12.55	12.19	12.11	12.60	12.51	11.94
76	6.75%	2006	12.14	7.87	7.43	6.75	6.75	6.75	6.75	10.88	12.39
77	11.25%	2006	11.87	11.34	10.50	10.56	10.56	10.50	10.50	10.50	10.50
78	11.50%	2006	13.47	11.73	11.93	11.28	12.08	12.10	12.10	12.05	11.78
79	11.75%	2006	-	-	12.03	-	-	12.10	12.08	12.04	11.79
80	13.85%	2006	13.67	12.13	12.13	12.51	12.39	12.34	12.34	12.56	12.05
81	13.85%	2006 (Inst)	13.55	12.14	12.09	12.50	12.20	12.35	12.35	12.21	12.02
82	14.00%	2006	13.64	11.98	11.97	12.57	12.28	12.24	12.25	12.23	12.14
83	6.75%	2007	13.21	9.73	9.45	10.86	10.88	6.75	6.75	10.96	12.54
84	11.50%	2007	13.31	11.99	12.05	12.03	12.20	12.12	12.10	12.10	11.91
85	11.90%	2007	-	-	13.43	-	-	12.16	12.16	12.16	11.95
86	12.50%	2007	13.81	12.25	12.13	11.28	11.33	12.20	12.19	12.18	12.14
87	13.05%	2007	-	11.99	12.10	12.97	12.33	12.18	12.23	12.19	12.10
88	13.65%	2007	13.58	12.02	12.17	11.90	12.36	12.25	12.25	12.25	12.22
89	9.50%	2008	13.20	12.12	12.09	11.27	12.03	12.20	12.18	12.14	12.06
C) Between 10 and 15 years											
90	10.80%	2008	13.69	12.04	11.82	11.07	11.58	12.09	12.09	12.09	12.05
91	11.50%	2008	14.01	12.27	12.03	11.72	12.21	12.11	12.11	11.54	11.81
92	12.00%	2008	-	-	10.76	-	-	12.09	12.12	12.13	12.01
93	12.10%	2008	-	-	13.12	-	-	12.07	12.07	12.07	12.01
94	12.15%	2008	-	-	12.10	-	-	12.19	12.19	12.19	12.19
95	12.22%	2008	-	-	12.19	-	-	12.25	12.24	12.20	12.05
96	12.25%	2008	-	-	12.20	-	-	12.22	12.22	12.22	12.04

97	7.00%	2009	7.79	7.00	7.61	7.00	7.00	7.00	7.00	11.15	11.91
98	11.50%	2009	13.22	12.19	12.10	11.09	11.24	12.22	12.19	12.19	12.00
99	7.50%	2010	12.93	8.88	11.16	7.50	10.28	9.86	12.30	11.95	12.02
100	8.75%	2010	11.62	12.18	11.20	10.92	10.93	11.20	11.20	11.20	11.20
101	11.50%	2010	13.28	11.98	12.04	11.29	11.61	12.16	12.16	12.16	12.11
102	12.25%	2010	-	-	12.26	-	-	12.74	12.20	12.20	12.20
103	8.00%	2011	11.15	8.78	8.00	8.85	8.00	8.00	8.00	8.00	8.00
104	11.50%	2011	13.65	12.55	12.16	12.21	12.41	12.24	12.24	12.23	12.13
105	12.00%	2011	13.76	12.51	12.23	12.00	12.01	12.27	12.24	12.19	12.07
106	10.25%	2012	15.68	10.55	11.93	10.89	10.25	12.13	12.13	12.12	12.12
D) Over 15 years											
107	9.00%	2013	11.50	9.81	8.95	10.40	9.00	9.00	9.00	9.00	11.50
108	12.40%	2013	-	-	12.30	-	-	12.30	12.30	12.30	12.31
109	10.00%	2014	10.00	10.18	11.29	11.36	10.00	11.41	12.99	13.04	12.68
110	10.50%	2014	12.17	10.66	10.53	10.50	10.50	10.50	10.50	10.50	10.87
111	11.50%	2015	12.41	11.74	11.75	11.50	11.50	11.50	11.50	12.85	13.46
112	12.60%	2018	-	-	12.54	-	-	-	12.52	12.57	12.52
113	12.29%	2010	-	-	12.15	-	-	-	-	-	12.15

* 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.