

## No. 30 : Redemption Yield on Government of India Securities Based on SGL Transactions \*

(Per cent per annum)

Sr. No.	Name of Security	1996-97	1997-98	1998-99	1998		1999				
					July	August	May	June	July	August	
1	2	3	4	5	6	7	8	9	10	11	
<b>A) Terminable under</b>											
<b><u>5 years</u></b>											
1	13.00%	1999	-	9.71	10.72	10.33	10.17	9.76	9.71	9.82	9.17
2	13.12%	1999	13.90	9.68	10.24	9.35	10.16	8.84	9.87	7.99	3.92
3	13.40%	1999	12.87	10.07	10.79	10.60	10.72	10.15	10.28	10.03	9.57
4	14.26%	1999	13.68	13.42	13.14	13.14	13.14	10.82	9.87	8.15	4.35
5	00.00%	2000	17.44	15.93	12.07	13.69	12.25	16.72	17.80	18.60	18.78
6	5.50%	2000	14.23	5.85	7.85	11.43	5.86	12.04	13.19	14.08	15.18
7	06.50%	2000	14.67	8.54	9.42	11.56	10.92	12.84	14.48	12.27	6.93
8	10.75%	2000	13.75	10.82	10.05	10.02	10.02	10.14	10.60	10.81	10.54
9	11.40%	2000	-	-	11.27	-	-	10.68	10.69	10.57	10.24
10	11.64%	2000 (Inst)	13.60	10.82	11.05	11.10	10.99	10.61	10.58	10.47	10.09
11	12.14%	2000	-	10.69	11.07	11.01	10.94	10.53	10.41	10.49	9.66
12	12.60%	2000	-	10.53	11.11	10.88	10.68	10.33	10.21	10.11	10.13
13	13.25%	2000	13.39	10.76	11.32	11.23	11.29	10.86	11.00	10.36	10.77
14	13.25%	2000 (C)	13.45	12.01	11.36	11.17	11.17	9.89	9.68	9.42	9.10
15	13.85%	2000	13.41	10.84	11.28	11.20	11.24	10.72	11.06	10.66	10.28
16	05.75%	2001	12.59	5.75	8.84	5.75	9.83	12.21	12.45	12.67	12.90
17	6.50%	2001	13.66	11.80	10.21	11.65	11.65	12.13	11.06	11.25	11.44
18	7.50%	2001	15.53	15.51	11.21	11.26	11.34	11.14	11.27	11.43	11.73
19	10.75%	2001	13.22	12.19	10.77	10.83	10.83	10.68	10.68	10.69	9.50
20	10.85%	2001	-	10.84	11.32	11.51	11.43	10.84	10.93	10.84	10.41
21	11.00%	2001	-	9.68	9.79	9.53	9.53	11.45	11.46	10.96	10.90
22	11.47%	2001	-	-	11.40	-	-	10.94	10.93	10.91	10.54
23	11.55%	2001	-	-	11.47	11.29	11.57	10.86	10.86	10.77	10.42
24	11.75%	2001	13.50	11.26	11.38	11.49	11.51	11.10	10.29	10.81	10.44
25	12.08%	2001	14.35	11.42	11.52	11.44	11.46	10.73	10.69	10.72	10.23
26	12.08%	2001 (I)	14.45	16.80	15.86	17.40	17.40	11.39	11.03	10.81	10.75
27	12.70%	2001	-	9.83	11.12	11.33	11.33	10.83	10.75	10.66	10.58
28	13.31%	2001	13.65	12.56	11.64	11.50	11.54	11.12	10.95	10.88	10.80
29	13.55%	2001	13.29	11.36	11.79	11.47	11.53	10.95	11.04	10.94	10.66
30	13.75%	2001	13.32	11.21	11.52	11.42	11.40	10.87	11.09	11.37	10.58
31	13.85%	2001	13.32	11.22	11.67	11.41	11.41	10.79	10.71	10.30	10.45
32	05.75%	2002	5.75	7.01	9.98	10.94	6.09	12.36	11.55	11.31	11.58
33	6.00%	2002	-	6.76	5.59	6.31	5.85	3.97	4.34	4.69	5.38
34	06.50%	2002	6.50	7.42	10.52	12.41	6.84	12.13	11.89	9.61	6.90
35	11.00%	2002	13.74	11.38	11.50	11.55	11.60	10.98	10.98	10.96	10.56
36	11.15%	2002	-	11.04	11.49	11.68	11.62	11.05	11.02	10.99	10.63
37	11.55%	2002	13.64	11.40	11.52	11.61	11.67	11.07	11.05	10.83	10.62
38	11.68%	2002	-	-	11.62	-	11.63	11.04	11.04	11.00	10.65
39	12.69%	2002	-	11.14	11.56	11.62	11.65	11.06	11.02	11.03	10.67
40	12.75%	2002	13.92	12.00	11.51	11.52	11.63	11.17	11.06	11.02	10.65
41	13.40%	2002	13.87	11.47	10.74	10.73	10.73	10.49	10.96	10.90	10.83
42	13.80%	2002	13.66	11.40	11.57	11.54	11.54	11.18	10.97	10.89	10.72
43	13.82%	2002	13.41	11.53	12.01	11.64	11.56	11.24	11.63	11.28	10.77
44	5.75%	2003	7.34	5.75	8.12	5.75	5.75	12.08	12.20	12.33	12.53
45	06.50%	2003	14.53	6.50	8.59	6.50	6.50	12.09	12.16	12.27	10.01
46	11.00%	2003	-	11.70	11.06	11.06	11.06	11.08	11.07	11.07	11.07
47	11.10%	2003	-	-	10.92	11.78	11.79	11.11	11.08	10.96	10.75
48	11.75%	2003	-	-	11.72	11.73	11.74	11.18	11.14	11.08	10.79
49	11.78%	2003	-	-	11.85	-	11.77	11.18	11.13	11.12	10.75
50	11.83%	2003	-	11.32	11.33	11.73	11.78	11.18	11.12	10.94	10.76
51	12.50%	2004	13.68	11.75	11.85	11.84	11.85	11.32	11.35	11.26	10.97
<b>B) Between 5 and 10 years</b>											
52	6.50%	2004	13.34	6.50	8.62	6.50	6.50	12.52	12.61	10.48	6.87
53	9.50%	2004	12.24	11.36	11.56	11.74	12.04	11.78	11.12	10.91	10.93
54	11.30%	2004	12.57	11.42	11.93	11.93	11.93	12.00	12.00	12.01	12.02
55	11.50%	2004	-	-	11.21	11.87	11.85	11.31	11.28	11.26	10.96

56	11.57%	2004	-	-	11.82	-	11.82	11.61	11.28	11.75	11.23
57	11.75%	2004	-	-	11.83	-	-	11.30	11.29	11.28	11.02
58	11.95%	2004	-	-	11.92	11.94	11.91	11.30	11.29	11.29	10.97
59	11.98%	2004	-	-	11.93	-	-	11.32	11.39	11.28	10.98
60	12.35%	2004	-	11.88	11.39	11.36	11.36	11.71	11.70	11.68	11.67
61	12.59%	2004	-	11.47	11.84	11.87	11.85	11.35	11.30	11.26	11.00
62	6.50%	2005	12.77	6.14	9.76	6.50	8.71	12.58	12.64	10.44	6.87
63	8.25%	2005	12.21	13.26	12.48	12.48	12.48	12.88	12.92	12.97	12.32
64	10.50%	2005	13.33	11.48	12.11	12.19	12.19	11.37	11.35	11.37	11.38
65	11.19%	2005	-	11.29	11.87	11.77	11.98	11.41	11.34	11.34	11.11
66	11.25%	2005	11.81	11.68	11.84	11.83	11.88	11.39	11.35	11.39	11.17
67	13.75%	2005	13.70	13.13	12.59	11.95	13.62	11.71	11.68	11.66	11.64
68	14.00%	2005	13.62	12.56	11.96	11.79	11.94	11.98	12.00	11.52	11.26
69	14.00%	2005 (Inst)	13.62	12.14	12.02	11.86	11.93	11.54	11.34	11.21	11.13
70	6.75%	2006	12.14	7.87	7.43	6.75	6.75	12.57	12.60	12.65	12.71
71	11.25%	2006	11.87	11.34	10.50	10.50	10.50	10.44	10.44	10.43	10.43
72	11.50%	2006	13.47	11.73	11.93	11.87	11.69	11.58	11.47	11.47	11.47
73	11.68%	2006	-	-	-	-	-	11.49	11.45	11.49	11.18
74	11.75%	2006	-	-	12.03	11.94	11.97	11.51	11.43	11.49	11.17
75	13.85%	2006	13.67	12.13	12.13	12.01	12.06	11.92	11.91	11.90	11.89
76	13.85%	2006 (Inst)	13.55	12.14	12.09	11.89	11.95	11.82	11.94	13.84	11.49
77	14.00%	2006	13.64	11.98	11.97	11.75	11.92	11.93	11.91	11.89	11.88
78	6.75%	2007	13.21	9.73	9.45	13.64	7.09	12.49	12.51	10.38	6.75
79	11.50%	2007	13.31	11.99	12.05	12.09	12.10	11.71	11.53	11.54	11.45
80	11.90%	2007	-	-	13.43	12.01	12.11	11.69	11.59	11.63	11.33
81	12.50%	2007	13.81	12.25	12.13	12.07	12.22	11.80	11.72	11.63	11.54
82	13.05%	2007	-	11.99	12.10	12.27	12.12	11.66	11.62	11.65	11.40
83	13.65%	2007	13.58	12.02	12.17	12.14	12.18	12.09	13.62	13.62	11.60
84	9.50%	2008	13.20	12.12	12.09	12.05	12.11	11.79	11.68	11.70	11.67
85	10.80%	2008	13.69	12.04	11.82	11.31	11.81	12.04	11.81	11.76	11.76
86	11.50%	2008	14.01	12.27	12.03	11.87	12.35	11.67	11.81	11.86	11.48
87	12.00%	2008	-	-	10.76	11.99	12.13	11.73	11.59	11.66	11.42
88	12.10%	2008	-	-	13.12	12.09	12.07	11.76	11.62	11.79	12.02
89	12.15%	2008	-	-	12.10	12.07	12.11	12.20	12.19	12.20	12.20
90	12.22%	2008	-	-	12.19	12.19	12.17	11.80	11.73	11.73	11.73
91	12.25%	2008	-	-	12.20	-	-	11.78	11.70	11.68	11.48

**C) Between 10 and 15 years**

92	7.00%	2009	7.79	7.00	7.61	7.00	7.00	12.11	12.13	10.23	7.00
93	11.50%	2009	13.22	12.19	12.10	11.82	12.25	11.85	11.72	11.71	11.50
94	11.99%	2009	-	-	-	-	-	11.82	11.73	11.77	11.55
95	7.50%	2010	12.93	8.88	11.16	12.83	12.83	12.08	11.83	10.69	11.68
96	8.75%	2010	11.62	12.18	11.20	11.20	11.20	11.30	11.31	11.32	11.47
97	11.50%	2010	13.28	11.98	12.04	11.59	12.22	11.82	11.64	11.87	11.58
98	12.25%	2010	-	-	12.26	12.15	12.15	12.19	12.20	12.20	12.19
99	12.29%	2010	-	-	12.15	-	-	11.90	11.84	11.88	11.64
100	8.00%	2011	11.15	8.78	8.00	8.00	8.00	11.78	12.30	10.71	8.29
101	11.50%	2011	13.65	12.55	12.16	12.00	12.10	11.83	11.84	11.84	11.76
102	12.00%	2011	13.76	12.51	12.23	12.25	12.22	12.00	11.96	11.98	11.79
103	12.32%	2011	-	-	-	-	-	11.97	11.94	11.98	11.76
104	10.25%	2012	15.68	10.55	11.93	10.63	12.34	12.15	12.05	11.90	11.94
105	9.00%	2013	11.50	9.81	8.95	8.42	8.42	12.57	12.57	11.27	9.24
106	12.40%	2013	-	-	12.30	-	12.30	12.19	12.12	12.13	11.90

**D) Over 15 years**

107	10.00%	2014	10.00	10.18	11.29	12.36	12.47	12.73	12.74	10.29	9.79
108	10.50%	2014	12.17	10.66	10.53	10.50	10.50	12.30	12.31	12.31	12.21
109	11.50%	2015	12.41	11.74	11.75	11.50	11.50	12.37	12.37	12.37	12.29
110	12.30%	2016	-	-	-	-	-	-	-	12.26	11.96
111	12.60%	2018	-	-	12.54	-	-	12.43	12.40	12.38	12.05

\* : 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.