

No. 31 : Redemption Yield on Government of India Securities Based on SGL Transactions*

| | | (Per cent per annum) | | | | | | | | |
|-----------------------------------|--------------------|----------------------|---------|---------|---------|-------|-------|-----------|-------|-------|
| Sr. No. of the loan | Nomenclature | 1996-97 | 1997-98 | 1998-99 | 1998-99 | | | 1999-2000 | | |
| | | | | | Dec. | Jan. | Oct. | Nov. | Dec. | Jan. |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| A) <u>Terminable under</u> | | | | | | | | | | |
| <u>5 years</u> | | | | | | | | | | |
| 1 | 05.50% 2000 | 14.23 | 5.85 | 7.85 | 5.49 | 5.49 | 18.56 | 15.49 | 17.56 | 21.66 |
| 2 | 06.50% 2000 | 14.67 | 8.54 | 9.42 | 10.88 | 10.74 | 14.12 | 15.11 | 16.51 | 18.27 |
| 3 | 10.75% 2000 | 13.75 | 10.82 | 10.05 | 10.02 | 10.02 | 10.06 | 9.98 | 10.23 | 9.75 |
| 4 | 11.40% 2000 | - | - | 11.27 | 11.33 | 11.29 | 10.54 | 10.32 | 10.11 | 10.00 |
| 5 | 11.64% 2000 (INST) | 13.60 | 10.82 | 11.05 | 11.36 | 11.34 | 10.46 | 10.24 | 9.95 | 9.70 |
| 6 | 12.14% 2000 | - | 10.69 | 11.07 | 11.33 | 11.72 | 10.83 | 10.34 | 9.99 | 9.80 |
| 7 | 12.60% 2000 | - | 10.53 | 11.11 | 11.14 | 11.30 | 9.75 | 10.12 | 9.63 | 8.24 |
| 8 | 13.25% 2000 | 13.39 | 10.76 | 11.32 | 11.73 | 11.78 | 10.95 | 10.90 | 10.69 | 10.72 |
| 9 | 13.25% 2000 (C) | 13.45 | 12.01 | 11.36 | 11.17 | 11.17 | 8.47 | 10.17 | 9.78 | 9.30 |
| 10 | 13.85% 2000 | 13.41 | 10.84 | 11.28 | 11.69 | 11.76 | 10.47 | 10.42 | 9.97 | 10.04 |
| 11 | 05.75% 2001 | 12.59 | 5.75 | 8.84 | 10.59 | 10.58 | 13.42 | 11.11 | 10.55 | 10.74 |
| 12 | 06.50% 2001 | 13.66 | 11.80 | 10.21 | 10.99 | 10.86 | 11.90 | 12.16 | 12.47 | 12.80 |
| 13 | 07.50% 2001 | 15.53 | 15.51 | 11.21 | 11.11 | 10.98 | 12.75 | 12.99 | 13.28 | 13.60 |
| 14 | 10.75% 2001 | 13.22 | 12.19 | 10.77 | 10.71 | 10.71 | 9.19 | 9.13 | 9.05 | 8.98 |
| 15 | 10.85% 2001 | - | 10.84 | 11.32 | 11.43 | 11.42 | 11.02 | 10.43 | 10.28 | 10.20 |
| 16 | 11.00% 2001 | - | 9.68 | 9.79 | 9.53 | 9.53 | 10.90 | 10.89 | 10.88 | 10.87 |
| 17 | 11.47% 2001 | - | - | 11.40 | 11.45 | 11.45 | 10.72 | 10.51 | 10.40 | 10.38 |
| 18 | 11.55% 2001 | - | - | 11.47 | 11.51 | 11.48 | 10.66 | 10.44 | 10.27 | 10.17 |
| 19 | 11.75% 2001 | 13.50 | 11.26 | 11.38 | 11.53 | 11.52 | 10.63 | 10.45 | 10.28 | 10.17 |
| 20 | 12.08% 2001 | 14.35 | 11.42 | 11.52 | 11.54 | 11.50 | 11.79 | 10.38 | 9.99 | 9.89 |
| 21 | 12.08% 2001 (I) | 14.45 | 16.80 | 15.86 | 17.40 | 11.57 | 10.67 | 10.61 | 10.55 | 10.47 |
| 22 | 12.70% 2001 | - | 9.83 | 11.12 | 11.62 | 11.69 | 10.68 | 10.57 | 10.44 | 10.29 |
| 23 | 13.31% 2001 | 13.65 | 12.56 | 11.64 | 11.65 | 11.68 | 10.64 | 10.56 | 10.44 | 10.32 |
| 24 | 13.55% 2001 | 13.29 | 11.36 | 11.79 | 11.72 | 11.63 | 13.06 | 10.66 | 10.47 | 10.31 |
| 25 | 13.75% 2001 | 13.32 | 11.21 | 11.52 | 11.72 | 11.88 | 10.86 | 10.58 | 10.29 | 10.08 |
| 26 | 13.85% 2001 | 13.32 | 11.22 | 11.67 | 11.62 | 11.61 | 10.77 | 10.50 | 10.44 | 10.21 |
| 27 | 05.75% 2002 | 5.75 | 7.01 | 9.98 | 11.64 | 11.64 | 12.71 | 12.44 | 12.62 | 12.84 |
| 28 | 06.00% 2002 | - | 6.76 | 5.59 | 4.69 | 4.51 | 4.61 | 4.21 | 3.18 | 5.26 |
| 29 | 06.50% 2002 | 6.50 | 7.42 | 10.52 | 11.92 | 11.92 | 7.48 | 6.50 | 6.50 | 7.40 |
| 30 | 11.00% 2002 | 13.74 | 11.38 | 11.50 | 11.60 | 11.55 | 10.68 | 10.58 | 10.51 | 10.35 |
| 31 | 11.15% 2002 | - | 11.04 | 11.49 | 11.62 | 11.58 | 10.73 | 10.57 | 10.38 | 10.28 |
| 32 | 11.55% 2002 | 13.64 | 11.40 | 11.52 | 11.67 | 11.67 | 10.84 | 10.64 | 10.43 | 10.29 |
| 33 | 11.68% 2002 | - | - | 11.62 | 11.66 | 11.63 | 10.70 | 10.56 | 10.38 | 10.29 |
| 34 | 12.69% 2002 | - | 11.14 | 11.56 | 11.78 | 11.73 | 10.89 | 10.68 | 10.45 | 10.31 |
| 35 | 12.75% 2002 | 13.92 | 12.00 | 11.51 | 11.73 | 11.76 | 10.62 | 10.58 | 10.59 | 10.50 |
| 36 | 13.40% 2002 | 13.87 | 11.47 | 10.74 | 10.73 | 10.73 | 10.70 | 10.63 | 10.56 | 10.47 |

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|----|--------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 37 | 13.80% | 2002 | 13.66 | 11.40 | 11.57 | 11.82 | 11.84 | 10.55 | 10.47 | 10.45 | 10.69 |
| 38 | 13.82% | 2002 | 13.41 | 11.53 | 12.01 | 13.80 | 12.21 | 10.90 | 10.62 | 10.57 | 10.57 |
| 39 | 05.75% | 2003 | 7.34 | 5.75 | 8.12 | 11.95 | 11.95 | 12.91 | 12.86 | 11.43 | 10.58 |
| 40 | 06.50% | 2003 | 14.53 | 6.50 | 8.59 | 12.07 | 12.08 | 7.44 | 12.10 | 12.64 | 12.78 |
| 41 | 11.00% | 2003 | - | 11.70 | 11.06 | 11.06 | 11.06 | 11.08 | 11.09 | 11.08 | 11.08 |
| 42 | 11.10% | 2003 | - | - | 10.92 | 11.71 | 11.71 | 10.81 | 10.68 | 10.47 | 10.36 |
| 43 | 11.75% | 2003 | - | - | 11.72 | 11.78 | 11.75 | 10.83 | 10.81 | 10.61 | 10.54 |
| 44 | 11.78% | 2003 | - | - | 11.85 | 11.76 | 11.75 | 10.83 | 10.78 | 10.42 | 10.38 |
| 45 | 11.83% | 2003 | - | 11.32 | 11.33 | 11.03 | 11.03 | 10.83 | 10.72 | 10.54 | 10.38 |
| 46 | 12.50% | 2004 | 13.68 | 11.75 | 11.85 | 11.96 | 11.95 | 10.94 | 10.85 | 10.71 | 10.53 |

B) Between 5 and 10 years

| | | | | | | | | | | | |
|----|--------|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 47 | 06.50% | 2004 | 13.34 | 6.50 | 8.62 | 12.04 | 12.04 | 7.37 | 6.50 | 6.50 | 8.55 |
| 48 | 09.50% | 2004 | 12.24 | 11.36 | 11.56 | 11.53 | 11.53 | 11.78 | 11.82 | 11.86 | 11.89 |
| 49 | 11.30% | 2004 | 12.57 | 11.42 | 11.93 | 11.93 | 11.93 | 12.04 | 12.05 | 12.05 | 12.06 |
| 50 | 11.50% | 2004 | - | - | 11.21 | 11.93 | 11.85 | 10.94 | 10.86 | 10.71 | 10.53 |
| 51 | 11.57% | 2004 | - | - | 11.82 | 11.82 | 11.82 | 11.22 | 11.16 | 10.80 | 11.20 |
| 52 | 11.75% | 2004 | - | - | 11.83 | 11.93 | 11.93 | 10.94 | 10.87 | 10.69 | 10.57 |
| 53 | 11.95% | 2004 | - | - | 11.92 | 11.95 | 11.91 | 10.95 | 10.86 | 10.72 | 10.62 |
| 54 | 11.98% | 2004 | - | - | 11.93 | 11.95 | 11.93 | 10.96 | 10.85 | 10.71 | 10.53 |
| 55 | 12.35% | 2004 | - | 11.88 | 11.39 | 11.36 | 11.36 | 11.66 | 11.66 | 11.64 | 11.10 |
| 56 | 12.59% | 2004 | - | 11.47 | 11.84 | 12.00 | 11.97 | 10.91 | 10.90 | 10.73 | 10.58 |
| 57 | 06.50% | 2005 | 12.77 | 6.14 | 9.76 | 12.32 | 12.32 | 7.34 | 6.50 | 6.50 | 6.50 |
| 58 | 08.25% | 2005 | 12.21 | 13.26 | 12.48 | 12.48 | 12.48 | 11.09 | 11.05 | 10.72 | 10.72 |
| 59 | 10.50% | 2005 | 13.33 | 11.48 | 12.11 | 12.17 | 12.03 | 11.06 | 11.02 | 10.71 | 10.59 |
| 60 | 11.19% | 2005 | - | 11.29 | 11.87 | 11.97 | 12.00 | 11.06 | 10.95 | 10.82 | 10.64 |
| 61 | 11.25% | 2005 | 11.81 | 11.68 | 11.84 | 12.00 | 12.06 | 11.07 | 10.96 | 10.86 | 10.64 |
| 62 | 13.75% | 2005 | 13.70 | 13.13 | 12.59 | 12.16 | 12.16 | 11.18 | 11.15 | 10.99 | 10.73 |
| 63 | 14.00% | 2005 | 13.62 | 12.56 | 11.96 | 12.11 | 12.33 | 11.21 | 11.92 | 11.10 | 10.97 |
| 64 | 14.00% | 2005(INST) | 13.62 | 12.14 | 12.02 | 12.11 | 12.60 | 11.02 | 11.00 | 10.92 | 10.93 |
| 65 | 06.75% | 2006 | 12.14 | 7.87 | 7.43 | 6.75 | 6.75 | 12.83 | 12.76 | 12.40 | 12.45 |
| 66 | 11.25% | 2006 | 11.87 | 11.34 | 10.50 | 10.50 | 10.50 | 10.41 | 10.40 | 10.40 | 10.39 |
| 67 | 11.50% | 2006 | 13.47 | 11.73 | 11.93 | 12.10 | 12.10 | 11.12 | 11.15 | 10.99 | 10.80 |
| 68 | 11.68% | 2006 | - | - | - | - | - | 11.17 | 11.05 | 10.94 | 10.74 |
| 69 | 11.75% | 2006 | - | - | 12.03 | 12.10 | 12.08 | 11.20 | 11.07 | 10.96 | 10.74 |
| 70 | 13.85% | 2006 | 13.67 | 12.13 | 12.13 | 12.34 | 12.34 | 11.85 | 11.61 | 11.60 | 11.58 |
| 71 | 13.85% | 2006(INST) | 13.55 | 12.14 | 12.09 | 12.35 | 12.35 | 11.89 | 11.87 | 11.85 | 11.84 |
| 72 | 14.00% | 2006 | 13.64 | 11.98 | 11.97 | 12.24 | 12.25 | 11.85 | 11.11 | 11.03 | 11.01 |
| 73 | 06.75% | 2007 | 13.21 | 9.73 | 9.45 | 6.75 | 6.75 | 6.75 | 6.75 | 6.75 | 6.75 |
| 74 | 11.50% | 2007 | 13.31 | 11.99 | 12.05 | 12.12 | 12.10 | 11.32 | 11.22 | 11.07 | 10.84 |
| 75 | 11.90% | 2007 | - | - | 13.43 | 12.16 | 12.16 | 11.33 | 11.21 | 11.06 | 10.83 |
| 76 | 12.50% | 2007 | 13.81 | 12.25 | 12.13 | 12.20 | 12.19 | 11.36 | 11.34 | 11.32 | 11.15 |
| 77 | 13.05% | 2007 | - | 11.99 | 12.10 | 12.18 | 12.23 | 11.35 | 11.33 | 11.15 | 11.03 |
| 78 | 13.65% | 2007 | 13.58 | 12.02 | 12.17 | 12.25 | 12.25 | 12.03 | 12.02 | 11.75 | 11.21 |
| 79 | 09.50% | 2008 | 13.20 | 12.12 | 12.09 | 12.20 | 12.18 | 11.44 | 11.45 | 11.18 | 10.88 |

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|----|-------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 80 | 10.80% 2008 | 13.69 | 12.04 | 11.82 | 12.09 | 12.09 | 11.47 | 11.41 | 11.42 | 11.03 |
| 81 | 11.50% 2008 | 14.01 | 12.27 | 12.03 | 12.11 | 12.11 | 11.41 | 11.33 | 11.19 | 10.94 |
| 82 | 12.00% 2008 | - | - | 10.76 | 12.09 | 12.12 | 11.44 | 11.34 | 11.19 | 10.95 |
| 83 | 12.10% 2008 | - | - | 13.12 | 12.07 | 12.07 | 11.45 | 11.42 | 11.26 | 11.01 |
| 84 | 12.15% 2008 | - | - | 12.10 | 12.19 | 12.19 | 12.20 | 12.20 | 12.20 | 12.20 |
| 85 | 12.22% 2008 | - | - | 12.19 | 12.25 | 12.24 | 11.43 | 11.43 | 11.41 | 11.38 |
| 86 | 12.25% 2008 | - | - | 12.20 | 12.22 | 12.22 | 11.53 | 11.40 | 11.18 | 10.96 |

C) Between 10 and 15 years

| | | | | | | | | | | |
|-----|-------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 87 | 07.00% 2009 | 7.79 | 7.00 | 7.61 | 7.00 | 7.00 | 11.04 | 11.66 | 11.54 | 11.05 |
| 88 | 11.50% 2009 | 13.22 | 12.19 | 12.10 | 12.22 | 12.19 | 11.52 | 11.44 | 11.34 | 11.04 |
| 89 | 11.99% 2009 | - | - | - | - | - | 11.55 | 11.44 | 11.31 | 11.04 |
| 90 | 07.50% 2010 | 12.93 | 8.88 | 11.16 | 9.86 | 12.30 | 11.44 | 11.75 | 12.03 | 11.41 |
| 91 | 08.75% 2010 | 11.62 | 12.18 | 11.20 | 11.20 | 11.20 | 12.42 | 12.44 | 11.25 | 11.25 |
| 92 | 11.50% 2010 | 13.28 | 11.98 | 12.04 | 12.16 | 12.16 | 11.60 | 11.54 | 11.36 | 11.06 |
| 93 | 12.25% 2010 | - | - | 12.26 | 12.74 | 12.20 | 12.19 | 12.19 | 12.20 | 12.09 |
| 94 | 12.29% 2010 | - | - | 12.15 | - | - | 11.63 | 11.51 | 11.37 | 11.15 |
| 95 | 08.00% 2011 | 11.15 | 8.78 | 8.00 | 8.00 | 8.00 | 12.32 | 12.23 | 11.83 | 11.21 |
| 96 | 11.50% 2011 | 13.65 | 12.55 | 12.16 | 12.24 | 12.24 | 11.69 | 11.57 | 11.34 | 11.27 |
| 97 | 12.00% 2011 | 13.76 | 12.51 | 12.23 | 12.27 | 12.24 | 11.74 | 11.67 | 11.49 | 11.27 |
| 98 | 12.32% 2011 | - | - | - | - | - | 11.74 | 11.64 | 11.45 | 11.23 |
| 99 | 10.25% 2012 | 15.68 | 10.55 | 11.93 | 12.13 | 12.13 | 11.89 | 12.91 | 11.44 | 11.01 |
| 100 | 09.00% 2013 | 11.50 | 9.81 | 8.95 | 9.00 | 9.00 | 12.42 | 12.36 | 12.04 | 12.04 |
| 101 | 12.40% 2013 | - | - | 12.30 | 12.30 | 12.30 | 11.87 | 11.75 | 11.55 | 11.32 |

D) Over 15 years

| | | | | | | | | | | |
|-----|-------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 102 | 10.00% 2014 | 10.00 | 10.18 | 11.29 | 11.41 | 12.99 | 9.79 | 9.79 | 9.79 | 9.79 |
| 103 | 10.50% 2014 | 12.17 | 10.66 | 10.53 | 10.50 | 10.50 | 11.93 | 11.93 | 11.93 | 11.94 |
| 104 | 11.83% 2014 | - | - | - | - | - | - | 11.73 | 11.53 | 11.33 |
| 105 | 11.50% 2015 | 12.41 | 11.74 | 11.75 | 11.50 | 11.50 | 11.90 | 11.73 | 11.51 | 11.31 |
| 106 | 12.30% 2016 | - | - | - | - | - | 11.93 | 11.84 | 11.66 | 11.43 |
| 107 | 12.60% 2018 | - | - | 12.54 | - | 12.52 | 12.01 | 11.92 | 11.72 | 11.48 |

* : 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.