

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			
					Mar.	Apr.	Jan.	Feb.	Mar.	Apr.
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	9.68	7.48	6.60	13.89
2	10.50% 1999	-	10.50	10.46	10.50	10.50	10.46	10.46	10.46	10.06
3	13.00% 1999	-	9.71	10.72	11.66	9.85	11.39	11.57	11.64	9.99
4	13.12% 1999	13.90	9.68	10.24	12.21	9.97	11.26	11.26	11.26	9.09
5	13.40% 1999	12.87	10.07	10.79	11.34	9.81	11.51	11.53	11.59	9.98
6	13.70% 1999	12.76	9.35	10.74	10.97	9.46	11.88	12.37	12.43	9.09
7	FRB 1999	13.23	9.65	9.08	9.50	9.31	9.08	9.08	9.08	2.29
8	14.26% 1999	13.68	13.42	13.14	13.42	13.38	13.14	13.14	13.14	11.53
9	00.00% 2000	17.44	15.93	12.07	13.88	12.73	9.84	8.88	8.69	15.55
10	5.50% 2000	14.23	5.85	7.85	9.92	10.63	5.49	5.49	5.49	5.50
11	06.50% 2000	14.67	8.54	9.42	7.56	10.94	10.74	10.56	10.85	13.39
12	10.75% 2000	13.75	10.82	10.05	10.45	10.42	10.02	10.02	10.02	9.58
13	11.40% 2000	-	-	11.27	-	-	11.29	11.24	11.02	10.71
14	11.64% 2000(Inst)	13.60	10.82	11.05	11.31	10.26	11.34	11.25	11.09	10.68
15	12.14% 2000	-	10.69	11.07	11.20	10.27	11.72	11.46	11.14	10.56
16	12.60% 2000	-	10.53	11.11	12.15	12.13	11.30	11.17	11.20	10.02
17	13.25% 2000	13.39	10.76	11.32	11.51	10.55	11.78	11.73	11.73	10.92
18	13.25% 2000 (C)	13.45	12.01	11.36	13.20	12.73	11.17	11.17	11.17	10.09
19	13.85% 2000	13.41	10.84	11.28	11.34	10.59	11.76	11.73	12.00	10.41
20	05.75% 2001	12.59	5.75	8.84	5.75	5.75	10.58	10.58	10.58	10.37
21	6.50% 2001	13.66	11.80	10.21	11.19	11.18	10.86	10.86	10.86	12.21
22	7.50% 2001	15.53	15.51	11.21	10.85	10.93	10.98	10.94	10.94	11.13
23	10.75% 2001	13.22	12.19	10.77	10.83	10.85	10.71	10.71	10.71	10.68
24	10.85% 2001	-	10.84	11.32	11.38	10.68	11.42	11.30	11.08	10.93
25	11.00% 2001	-	9.68	9.79	9.68	9.66	9.53	11.01	11.34	11.44
26	11.47% 2001	-	-	11.40	-	-	11.45	11.43	11.27	11.02
27	11.55% 2001	-	-	11.47	-	-	11.48	11.44	11.23	10.93
28	11.75% 2001	13.50	11.26	11.38	11.48	10.68	11.52	11.48	11.25	11.12
29	12.08% 2001	14.35	11.42	11.52	11.53	11.49	11.50	11.47	11.36	10.85
30	12.08% 2001 (I)	14.45	16.80	15.86	16.80	16.90	11.57	11.57	11.57	11.41
31	12.70% 2001	-	9.83	11.12	9.83	9.76	11.69	11.60	11.46	10.93
32	13.31% 2001	13.65	12.56	11.64	12.16	12.18	11.68	11.68	11.56	11.17
33	13.55% 2001	13.29	11.36	11.79	11.89	12.84	11.63	11.69	11.69	10.99
34	13.75% 2001	13.32	11.21	11.52	11.76	11.33	11.88	11.78	11.66	10.98
35	13.85% 2001	13.32	11.22	11.67	11.48	10.62	11.61	13.51	12.83	11.69
36	05.75% 2002	5.75	7.01	9.98	12.07	11.63	11.64	11.66	11.41	12.45
37	6.00% 2002	-	6.76	5.59	6.57	6.82	4.51	4.45	4.56	3.95
38	06.50% 2002	6.50	7.42	10.52	6.50	6.77	11.92	11.87	11.59	12.02
39	11.00% 2002	13.74	11.38	11.50	11.72	10.95	11.55	11.46	11.24	11.07
40	11.15% 2002	-	11.04	11.49	11.73	11.01	11.58	11.55	11.25	11.11
41	11.55% 2002	13.64	11.40	11.52	11.77	10.90	11.67	11.69	11.39	11.14
42	11.68% 2002	-	-	11.62	-	-	11.63	11.61	11.33	11.14
43	12.69% 2002	-	11.14	11.56	11.72	11.00	11.73	11.69	11.46	11.11
44	12.75% 2002	13.92	12.00	11.51	13.03	11.26	11.76	11.76	11.52	11.25
45	13.40% 2002	13.87	11.47	10.74	12.14	11.12	10.73	10.73	10.73	10.23

46	13.80%	2002	13.66	11.40	11.57	11.80	11.27	11.84	11.84	11.77	11.34
47	13.82%	2002	13.41	11.53	12.01	11.87	11.17	12.21	12.71	11.62	11.17
48	5.75%	2003	7.34	5.75	8.12	5.75	5.75	11.95	11.95	11.95	12.69
49	06.50%	2003	14.53	6.50	8.59	6.50	6.50	12.08	12.17	11.79	12.43
50	11.00%	2003	-	11.70	11.06	11.06	11.06	11.06	11.06	11.06	11.07
51	11.10%	2003	-	-	10.92	-	-	11.71	11.68	11.35	11.22
52	11.75%	2003	-	-	11.72	-	-	11.75	11.71	11.46	11.32
53	11.78%	2003	-	-	11.85	-	-	11.75	11.73	11.47	11.26
54	11.83%	2003	-	11.32	11.33	11.91	11.18	11.03	11.03	11.31	11.23
55	12.50%	2004	13.68	11.75	11.85	12.01	11.34	11.95	11.95	11.66	11.39

**B) Between 5 and 10
years**

56	6.50%	2004	13.34	6.50	8.62	6.50	6.50	12.04	12.34	11.97	12.45
57	9.50%	2004	12.24	11.36	11.56	10.69	11.02	11.53	11.53	11.53	11.75
58	11.30%	2004	12.57	11.42	11.93	11.89	11.89	11.93	11.93	11.93	11.99
59	11.50%	2004	-	-	11.21	-	-	11.85	11.78	11.58	11.40
60	11.57%	2004	-	-	11.82	-	-	11.82	11.82	11.82	11.85
61	11.75%	2004	-	-	11.83	-	-	11.93	11.92	11.60	11.40
62	11.95%	2004	-	-	11.92	-	-	11.91	11.89	11.64	11.42
63	11.98%	2004	-	-	11.93	-	-	11.93	11.91	11.69	11.43
64	12.35%	2004	-	11.88	11.39	11.44	11.44	11.36	11.36	11.70	11.71
65	12.59%	2004	-	11.47	11.84	12.00	11.53	11.97	11.92	11.71	11.44
66	6.50%	2005	12.77	6.14	9.76	6.50	6.50	12.32	12.54	12.17	12.53
67	8.25%	2005	12.21	13.26	12.48	12.71	12.14	12.48	12.48	12.48	12.84
68	10.50%	2005	13.33	11.48	12.11	11.32	12.08	12.03	11.96	11.66	11.58
69	11.19%	2005	-	11.29	11.87	11.82	11.59	12.00	11.95	11.72	11.63
70	11.25%	2005	11.81	11.68	11.84	12.01	11.53	12.06	11.99	11.68	11.60
71	13.75%	2005	13.70	13.13	12.59	12.62	12.56	12.16	12.16	11.93	11.73
72	14.00%	2005	13.62	12.56	11.96	12.17	11.71	12.33	12.09	11.90	11.59
73	14.00%	2005(Inst)	13.62	12.14	12.02	12.19	11.58	12.60	12.51	11.94	11.64
74	6.75%	2006	12.14	7.87	7.43	6.75	6.75	6.75	10.88	12.39	12.63
75	11.25%	2006	11.87	11.34	10.50	10.56	10.55	10.50	10.50	10.50	10.45
76	11.50%	2006	13.47	11.73	11.93	12.08	12.20	12.10	12.05	11.78	11.75
77	11.68%	2006	-	-	-	-	-	-	-	-	11.62
78	11.75%	2006	-	-	12.03	-	-	12.08	12.04	11.79	11.68
79	13.85%	2006	13.67	12.13	12.13	12.39	12.12	12.34	12.56	12.05	11.80
80	13.85%	2006(Inst)	13.55	12.14	12.09	12.20	11.94	12.35	12.21	12.02	11.79
81	14.00%	2006	13.64	11.98	11.97	12.28	11.83	12.25	12.23	12.14	12.03
82	6.75%	2007	13.21	9.73	9.45	10.88	12.50	6.75	10.96	12.54	12.67
83	11.50%	2007	13.31	11.99	12.05	12.20	11.97	12.10	12.10	11.91	11.90
84	11.90%	2007	-	-	13.43	-	-	12.16	12.16	11.95	11.85
85	12.50%	2007	13.81	12.25	12.13	11.33	12.07	12.19	12.18	12.14	11.83
86	13.05%	2007	-	11.99	12.10	12.33	11.88	12.23	12.19	12.10	11.99
87	13.65%	2007	13.58	12.02	12.17	12.36	11.94	12.25	12.25	12.22	11.88
88	9.50%	2008	13.20	12.12	12.09	12.03	12.18	12.18	12.14	12.06	12.06
89	10.80%	2008	13.69	12.04	11.82	11.58	11.54	12.09	12.09	12.05	12.03
90	11.50%	2008	14.01	12.27	12.03	12.21	12.02	12.11	11.54	11.81	11.80
91	12.00%	2008	-	-	10.76	-	-	12.12	12.13	12.01	11.86
92	12.10%	2008	-	-	13.12	-	-	12.07	12.07	12.01	11.91
93	12.15%	2008	-	-	12.10	-	-	12.19	12.19	12.19	12.20
94	12.22%	2008	-	-	12.19	-	-	12.24	12.20	12.05	11.90
95	12.25%	2008	-	-	12.20	-	-	12.22	12.22	12.04	11.87

**C) Between 10 and 15
years**

96	7.00%	2009	7.79	7.00	7.61	7.00	7.00	7.00	11.15	11.91	12.06
97	11.50%	2009	13.22	12.19	12.10	11.24	12.10	12.19	12.19	12.00	11.91
98	11.99%	2009	-	-	-	-	-	-	-	-	11.93
99	7.50%	2010	12.93	8.88	11.16	10.28	12.13	12.30	11.95	12.02	12.19
100	8.75%	2010	11.62	12.18	11.20	10.93	10.94	11.20	11.20	11.20	11.29
101	11.50%	2010	13.28	11.98	12.04	11.61	11.98	12.16	12.16	12.11	12.02
102	12.25%	2010	-	-	12.26	-	-	12.20	12.20	12.20	12.19
103	12.29%	2010	-	-	12.15	-	-	-	-	12.15	12.01
104	8.00%	2011	11.15	8.78	8.00	8.00	8.00	8.00	8.00	8.00	8.00
105	11.50%	2011	13.65	12.55	12.16	12.41	12.17	12.24	12.23	12.13	12.01
106	12.00%	2011	13.76	12.51	12.23	12.01	12.22	12.24	12.19	12.07	12.01
107	10.25%	2012	15.68	10.55	11.93	10.25	11.06	12.13	12.12	12.12	12.17
108	9.00%	2013	11.50	9.81	8.95	9.00	9.00	9.00	9.00	11.50	12.26
109	12.40%	2013	-	-	12.30	-	-	12.30	12.30	12.31	12.24
D) Over 15 years											
110	10.00%	2014	10.00	10.18	11.29	10.00	10.00	12.99	13.04	12.68	12.73
111	10.50%	2014	12.17	10.66	10.53	10.50	10.50	10.50	10.50	10.87	11.98
112	11.50%	2015	12.41	11.74	11.75	11.50	11.50	11.50	12.85	13.46	13.11
113	12.60%	2018	-	-	12.54	-	-	12.52	12.57	12.52	12.47

* 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.