

No. 30 : Redemption Yield on Government of India Securities Based on Sgl Transactions *

(Per cent per annum)

| Sr. No | Name of Security | 1998 | | | | | 1999 | | | | |
|----------------------------|---------------------|------------|---------|---------|-------|-------|-------|-------|-------|-------|-------|
| | | 1996-97 | 1997-98 | 1998-99 | May | Jun. | Mar. | Apr. | May | Jun. | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | |
| A) Terminable under | | | | | | | | | | | |
| 5 years | | | | | | | | | | | |
| 1. | 13.00% | 1999 | - | 9.71 | 10.72 | 9.89 | 10.77 | 11.64 | 9.99 | 9.76 | 9.71 |
| 2. | 13.12% | 1999 | 13.90 | 9.68 | 10.24 | 9.17 | 8.93 | 11.26 | 9.09 | 8.84 | 9.87 |
| 3. | 13.40% | 1999 | 12.87 | 10.07 | 10.79 | 10.35 | 10.76 | 11.59 | 9.98 | 10.15 | 10.28 |
| 4. | 14.26% | 1999 | 13.68 | 13.42 | 13.14 | 13.33 | 13.28 | 13.14 | 11.53 | 10.82 | 9.87 |
| 5. | 00.00% | 2000 | 17.44 | 15.93 | 12.07 | 13.20 | 13.63 | 8.69 | 15.55 | 16.72 | 17.80 |
| 6. | 5.50% | 2000 | 14.23 | 5.85 | 7.85 | 10.85 | 11.08 | 5.49 | 5.50 | 12.04 | 13.19 |
| 7. | 06.50% | 2000 | 14.67 | 8.54 | 9.42 | 11.10 | 11.28 | 10.85 | 13.39 | 12.84 | 14.48 |
| 8. | 10.75% | 2000 | 13.75 | 10.82 | 10.05 | 10.09 | 10.07 | 10.02 | 9.58 | 10.14 | 10.60 |
| 9. | 11.40% | 2000 | - | - | 11.27 | - | - | 11.02 | 10.71 | 10.68 | 10.69 |
| 10. | 11.64% | 2000(Inst) | 13.60 | 10.82 | 11.05 | 10.53 | 11.09 | 11.09 | 10.68 | 10.61 | 10.58 |
| 11. | 12.14% | 2000 | - | 10.69 | 11.07 | 10.49 | 10.93 | 11.14 | 10.56 | 10.53 | 10.41 |
| 12. | 12.60% | 2000 | - | 10.53 | 11.11 | 12.02 | 11.01 | 11.20 | 10.02 | 10.33 | 10.21 |
| 13. | 13.25% | 2000 | 13.39 | 10.76 | 11.32 | 10.71 | 11.29 | 11.73 | 10.92 | 10.86 | 11.00 |
| 14. | 13.25% | 2000 (C) | 13.45 | 12.01 | 11.36 | 11.89 | 11.45 | 11.17 | 10.09 | 9.89 | 9.68 |
| 15. | 13.85% | 2000 | 13.41 | 10.84 | 11.28 | 10.41 | 10.82 | 12.00 | 10.41 | 10.72 | 11.06 |
| 16. | 05.75% | 2001 | 12.59 | 5.75 | 8.84 | 5.75 | 5.75 | 10.58 | 10.37 | 12.21 | 12.45 |
| 17. | 6.50% | 2001 | 13.66 | 11.80 | 10.21 | 11.30 | 11.41 | 10.86 | 12.21 | 12.13 | 11.06 |
| 18. | 7.50% | 2001 | 15.53 | 15.51 | 11.21 | 8.72 | 11.09 | 10.94 | 11.13 | 11.14 | 11.27 |
| 19. | 10.75% | 2001 | 13.22 | 12.19 | 10.77 | 10.86 | 10.86 | 10.71 | 10.68 | 10.68 | 10.68 |
| 20. | 10.85% | 2001 | - | 10.84 | 11.32 | 10.90 | 11.38 | 11.08 | 10.93 | 10.84 | 10.93 |
| 21. | 11.00% | 2001 | - | 9.68 | 9.79 | 9.63 | 9.60 | 11.34 | 11.44 | 11.45 | 11.46 |
| 22. | 11.47% | 2001 | - | - | 11.40 | - | - | 11.27 | 11.02 | 10.94 | 10.93 |
| 23. | 11.55% | 2001 | - | - | 11.47 | - | - | 11.23 | 10.93 | 10.86 | 10.86 |
| 24. | 11.75% | 2001 | 13.50 | 11.26 | 11.38 | 10.94 | 11.43 | 11.25 | 11.12 | 11.10 | 10.29 |
| 25. | 12.08% | 2001 | 14.35 | 11.42 | 11.52 | 11.71 | 11.64 | 11.36 | 10.85 | 10.73 | 10.69 |
| 26. | 12.08% | 2001 (I) | 14.45 | 16.80 | 15.86 | 17.01 | 17.13 | 11.57 | 11.41 | 11.39 | 11.03 |
| 27. | 12.70% | 2001 | - | 9.83 | 11.12 | 9.69 | 11.36 | 11.46 | 10.93 | 10.83 | 10.75 |
| 28. | 13.31% | 2001 | 13.65 | 12.56 | 11.64 | 12.08 | 11.48 | 11.56 | 11.17 | 11.12 | 10.95 |
| 29. | 13.55% | 2001 | 13.29 | 11.36 | 11.79 | 11.93 | 11.35 | 11.69 | 10.99 | 10.95 | 11.04 |
| 30. | 13.75% | 2001 | 13.32 | 11.21 | 11.52 | 11.05 | 11.44 | 11.66 | 10.98 | 10.87 | 11.09 |
| 31. | 13.85% | 2001 | 13.32 | 11.22 | 11.67 | 11.72 | 11.19 | 12.83 | 11.69 | 10.79 | 10.71 |
| 32. | 05.75% | 2002 | 5.75 | 7.01 | 9.98 | 10.94 | 10.91 | 11.41 | 12.45 | 12.36 | 11.55 |
| 33. | 6.00% | 2002 | - | 6.76 | 5.59 | 6.56 | 6.52 | 4.56 | 3.95 | 3.97 | 4.34 |
| 34. | 06.50% | 2002 | 6.50 | 7.42 | 10.52 | 11.05 | 12.13 | 11.59 | 12.02 | 12.13 | 11.89 |
| 35. | 11.00% | 2002 | 13.74 | 11.38 | 11.50 | 11.45 | 11.46 | 11.24 | 11.07 | 10.98 | 10.98 |
| 36. | 11.15% | 2002 | - | 11.04 | 11.49 | 11.22 | 11.36 | 11.25 | 11.11 | 11.05 | 11.02 |
| 37. | 11.55% | 2002 | 13.64 | 11.40 | 11.52 | 11.19 | 11.49 | 11.39 | 11.14 | 11.07 | 11.05 |
| 38. | 11.68% | 2002 | - | - | 11.62 | - | - | 11.33 | 11.14 | 11.04 | 11.04 |
| 39. | 12.69% | 2002 | - | 11.14 | 11.56 | 11.23 | 11.56 | 11.46 | 11.11 | 11.06 | 11.02 |
| 40. | 12.75% | 2002 | 13.92 | 12.00 | 11.51 | 11.12 | 11.10 | 11.52 | 11.25 | 11.17 | 11.06 |
| 41. | 13.40% | 2002 | 13.87 | 11.47 | 10.74 | 10.88 | 10.84 | 10.73 | 10.23 | 10.49 | 10.96 |
| 42. | 13.80% | 2002 | 13.66 | 11.40 | 11.57 | 10.99 | 11.61 | 11.77 | 11.34 | 11.18 | 10.97 |
| 43. | 13.82% | 2002 | 13.41 | 11.53 | 12.01 | 11.20 | 11.60 | 11.62 | 11.17 | 11.24 | 11.63 |
| 44. | 5.75% | 2003 | 7.34 | 5.75 | 8.12 | 5.75 | 5.75 | 11.95 | 12.69 | 12.08 | 12.20 |
| 45. | 06.50% | 2003 | 14.53 | 6.50 | 8.59 | 6.50 | 6.50 | 11.79 | 12.43 | 12.09 | 12.16 |
| 46. | 11.00% | 2003 | - | 11.70 | 11.06 | 11.06 | 11.07 | 11.06 | 11.07 | 11.08 | 11.07 |
| 47. | 11.10% | 2003 | - | - | 10.92 | 11.34 | 11.69 | 11.35 | 11.22 | 11.11 | 11.08 |
| 48. | 11.75% | 2003 | - | - | 11.72 | - | - | 11.46 | 11.32 | 11.18 | 11.14 |
| 49. | 11.78% | 2003 | - | - | 11.85 | - | - | 11.47 | 11.26 | 11.18 | 11.13 |
| 50. | 11.83% | 2003 | - | 11.32 | 11.33 | 11.05 | 11.04 | 11.31 | 11.23 | 11.18 | 11.12 |
| 51. | 12.50% | 2004 | 13.68 | 11.75 | 11.85 | 12.11 | 11.79 | 11.66 | 11.39 | 11.32 | 11.35 |
| B) Between 5 and | | | | | | | | | | | |
| 10 years | | | | | | | | | | | |
| 52. | 6.50% | 2004 | 13.34 | 6.50 | 8.62 | 6.50 | 6.50 | 11.97 | 12.45 | 12.52 | 12.61 |
| 53. | 9.50% | 2004 | 12.24 | 11.36 | 11.56 | 11.37 | 11.45 | 11.53 | 11.75 | 11.78 | 11.12 |
| 54. | 11.30% | 2004 | 12.57 | 11.42 | 11.93 | 11.90 | 11.90 | 11.93 | 11.99 | 12.00 | 12.00 |
| 55. | 11.50% | 2004 | - | - | 11.21 | - | 11.76 | 11.58 | 11.40 | 11.31 | 11.28 |

| | | | | | | | | | | | |
|--|--------|------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 56. | 11.57% | 2004 | - | - | 11.82 | - | - | 11.82 | 11.85 | 11.61 | 11.28 |
| 57. | 11.75% | 2004 | - | - | 11.83 | - | - | 11.60 | 11.40 | 11.30 | 11.29 |
| 58. | 11.95% | 2004 | - | - | 11.92 | - | - | 11.64 | 11.42 | 11.30 | 11.29 |
| 59. | 11.98% | 2004 | - | - | 11.93 | - | - | 11.69 | 11.43 | 11.32 | 11.39 |
| 60. | 12.35% | 2004 | - | 11.88 | 11.39 | 11.43 | 11.42 | 11.70 | 11.71 | 11.71 | 11.70 |
| 61. | 12.59% | 2004 | - | 11.47 | 11.84 | 11.54 | 11.81 | 11.71 | 11.44 | 11.35 | 11.30 |
| 62. | 6.50% | 2005 | 12.77 | 6.14 | 9.76 | 6.50 | 6.50 | 12.17 | 12.53 | 12.58 | 12.64 |
| 63. | 8.25% | 2005 | 12.21 | 13.26 | 12.48 | 12.17 | 12.20 | 12.48 | 12.84 | 12.88 | 12.92 |
| 64. | 10.50% | 2005 | 13.33 | 11.48 | 12.11 | 12.09 | 12.10 | 11.66 | 11.58 | 11.37 | 11.35 |
| 65. | 11.19% | 2005 | - | 11.29 | 11.87 | 11.58 | 11.81 | 11.72 | 11.63 | 11.41 | 11.34 |
| 66. | 11.25% | 2005 | 11.81 | 11.68 | 11.84 | 11.65 | 11.79 | 11.68 | 11.60 | 11.39 | 11.35 |
| 67. | 13.75% | 2005 | 13.70 | 13.13 | 12.59 | 12.55 | 12.23 | 11.93 | 11.73 | 11.71 | 11.68 |
| 68. | 14.00% | 2005 | 13.62 | 12.56 | 11.96 | 11.73 | 11.93 | 11.90 | 11.59 | 11.98 | 12.00 |
| 69. | 14.00% | 2005(Inst) | 13.62 | 12.14 | 12.02 | 11.79 | 11.94 | 11.94 | 11.64 | 11.54 | 11.34 |
| 70. | 6.75% | 2006 | 12.14 | 7.87 | 7.43 | 6.75 | 6.75 | 12.39 | 12.63 | 12.57 | 12.60 |
| 71. | 11.25% | 2006 | 11.87 | 11.34 | 10.50 | 10.55 | 10.54 | 10.50 | 10.45 | 10.44 | 10.44 |
| 72. | 11.50% | 2006 | 13.47 | 11.73 | 11.93 | 12.13 | 12.05 | 11.78 | 11.75 | 11.58 | 11.47 |
| 73. | 11.68% | 2006 | - | - | - | - | - | - | 11.62 | 11.49 | 11.45 |
| 74. | 11.75% | 2006 | - | - | 12.03 | 11.82 | 11.94 | 11.79 | 11.68 | 11.51 | 11.43 |
| 75. | 13.85% | 2006 | 13.67 | 12.13 | 12.13 | 12.08 | 12.05 | 12.05 | 11.80 | 11.92 | 11.91 |
| 76. | 13.85% | 2006(Inst) | 13.55 | 12.14 | 12.09 | 11.89 | 11.99 | 12.02 | 11.79 | 11.82 | 11.94 |
| 77. | 14.00% | 2006 | 13.64 | 11.98 | 11.97 | 11.87 | 12.04 | 12.14 | 12.03 | 11.93 | 11.91 |
| 78. | 6.75% | 2007 | 13.21 | 9.73 | 9.45 | 12.88 | 12.93 | 12.54 | 12.67 | 12.49 | 12.51 |
| 79. | 11.50% | 2007 | 13.31 | 11.99 | 12.05 | 11.83 | 11.92 | 11.91 | 11.90 | 11.71 | 11.53 |
| 80. | 11.90% | 2007 | - | - | 13.43 | - | 11.88 | 11.95 | 11.85 | 11.69 | 11.59 |
| 81. | 12.50% | 2007 | 13.81 | 12.25 | 12.13 | 12.06 | 12.06 | 12.14 | 11.83 | 11.80 | 11.72 |
| 82. | 13.05% | 2007 | - | 11.99 | 12.10 | 12.05 | 12.10 | 12.10 | 11.99 | 11.66 | 11.62 |
| 83. | 13.65% | 2007 | 13.58 | 12.02 | 12.17 | 12.10 | 12.18 | 12.22 | 11.88 | 12.09 | 13.62 |
| 84. | 9.50% | 2008 | 13.20 | 12.12 | 12.09 | 11.33 | 11.70 | 12.06 | 12.06 | 11.79 | 11.68 |
| 85. | 10.80% | 2008 | 13.69 | 12.04 | 11.82 | 11.28 | 11.27 | 12.05 | 12.03 | 12.04 | 11.81 |
| 86. | 11.50% | 2008 | 14.01 | 12.27 | 12.03 | 11.90 | 11.84 | 11.81 | 11.80 | 11.67 | 11.81 |
| 87. | 12.00% | 2008 | - | - | 10.76 | - | 12.00 | 12.01 | 11.86 | 11.73 | 11.59 |
| 88. | 12.10% | 2008 | - | - | 13.12 | - | - | 12.01 | 11.91 | 11.76 | 11.62 |
| 89. | 12.15% | 2008 | - | - | 12.10 | - | - | 12.19 | 12.20 | 12.20 | 12.19 |
| 90. | 12.22% | 2008 | - | - | 12.19 | - | - | 12.05 | 11.90 | 11.80 | 11.73 |
| 91. | 12.25% | 2008 | - | - | 12.20 | - | - | 12.04 | 11.87 | 11.78 | 11.70 |
| C) <u>Between 10 and 15 years</u> | | | | | | | | | | | |
| 92. | 7.00% | 2009 | 7.79 | 7.00 | 7.61 | 7.00 | 7.00 | 11.91 | 12.06 | 12.11 | 12.13 |
| 93. | 11.50% | 2009 | 13.22 | 12.19 | 12.10 | 11.90 | 11.67 | 12.00 | 11.91 | 11.85 | 11.72 |
| 94. | 11.99% | 2009 | - | - | - | - | - | - | 11.93 | 11.82 | 11.73 |
| 95. | 7.50% | 2010 | 12.93 | 8.88 | 11.16 | 12.16 | 12.18 | 12.02 | 12.19 | 12.08 | 11.83 |
| 96. | 8.75% | 2010 | 11.62 | 12.18 | 11.20 | 10.95 | 10.96 | 11.20 | 11.29 | 11.30 | 11.31 |
| 97. | 11.50% | 2010 | 13.28 | 11.98 | 12.04 | 11.89 | 11.72 | 12.11 | 12.02 | 11.82 | 11.64 |
| 98. | 12.25% | 2010 | - | - | 12.26 | - | - | 12.20 | 12.19 | 12.19 | 12.20 |
| 99. | 12.29% | 2010 | - | - | 12.15 | - | - | 12.15 | 12.01 | 11.90 | 11.84 |
| 100. | 8.00% | 2011 | 11.15 | 8.78 | 8.00 | 8.00 | 8.00 | 8.00 | 8.00 | 11.78 | 12.30 |
| 101. | 11.50% | 2011 | 13.65 | 12.55 | 12.16 | 12.17 | 11.95 | 12.13 | 12.01 | 11.83 | 11.84 |
| 102. | 12.00% | 2011 | 13.76 | 12.51 | 12.23 | 12.23 | 12.23 | 12.07 | 12.01 | 12.00 | 11.96 |
| 103. | 12.32% | 2011 | - | - | - | - | - | - | - | 11.97 | 11.94 |
| 104. | 10.25% | 2012 | 15.68 | 10.55 | 11.93 | 11.93 | 11.94 | 12.12 | 12.17 | 12.15 | 12.05 |
| 105. | 9.00% | 2013 | 11.50 | 9.81 | 8.95 | 8.58 | 8.46 | 11.50 | 12.26 | 12.57 | 12.57 |
| 106. | 12.40% | 2013 | - | - | 12.30 | - | - | 12.31 | 12.24 | 12.19 | 12.12 |
| D) <u>Over 15 years</u> | | | | | | | | | | | |
| 107. | 10.00% | 2014 | 10.00 | 10.18 | 11.29 | 10.00 | 10.00 | 12.68 | 12.73 | 12.73 | 12.74 |
| 108. | 10.50% | 2014 | 12.17 | 10.66 | 10.53 | 10.50 | 10.50 | 10.87 | 11.98 | 12.30 | 12.31 |
| 109. | 11.50% | 2015 | 12.41 | 11.74 | 11.75 | 11.50 | 11.50 | 13.46 | 13.11 | 12.37 | 12.37 |
| 110. | 12.60% | 2018 | - | - | 12.54 | - | - | 12.52 | 12.47 | 12.43 | 12.40 |

* : 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.