

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				
					Jun.	July	Apr.	May	Jun.	July	
1	2	3	4	5	6	7	8	9	10	11	
A) Terminable under 5 years											
1	13.00%	1999	-	9.71	10.72	10.77	10.33	9.99	9.76	9.71	9.82
2	13.12%	1999	13.90	9.68	10.24	8.93	9.35	9.09	8.84	9.87	7.99
3	13.40%	1999	12.87	10.07	10.79	10.76	10.60	9.98	10.15	10.28	10.03
4	14.26%	1999	13.68	13.42	13.14	13.28	13.14	11.53	10.82	9.87	8.15
5	00.00%	2000	17.44	15.93	12.07	13.63	13.69	15.55	16.72	17.80	18.60
6	5.50%	2000	14.23	5.85	7.85	11.08	11.43	5.50	12.04	13.19	14.08
7	06.50%	2000	14.67	8.54	9.42	11.28	11.56	13.39	12.84	14.48	12.27
8	10.75%	2000	13.75	10.82	10.05	10.07	10.02	9.58	10.14	10.60	10.81
9	11.40%	2000	-	-	11.27	-	-	10.71	10.68	10.69	10.57
10	11.64%	2000(Inst)	13.60	10.82	11.05	11.09	11.10	10.68	10.61	10.58	10.47
11	12.14%	2000	-	10.69	11.07	10.93	11.01	10.56	10.53	10.41	10.49
12	12.60%	2000	-	10.53	11.11	11.01	10.88	10.02	10.33	10.21	10.11
13	13.25%	2000	13.39	10.76	11.32	11.29	11.23	10.92	10.86	11.00	10.36
14	13.25%	2000 (C)	13.45	12.01	11.36	11.45	11.17	10.09	9.89	9.68	9.42
15	13.85%	2000	13.41	10.84	11.28	10.82	11.20	10.41	10.72	11.06	10.66
16	05.75%	2001	12.59	5.75	8.84	5.75	5.75	10.37	12.21	12.45	12.67
17	6.50%	2001	13.66	11.80	10.21	11.41	11.65	12.21	12.13	11.06	11.25
18	7.50%	2001	15.53	15.51	11.21	11.09	11.26	11.13	11.14	11.27	11.43
19	10.75%	2001	13.22	12.19	10.77	10.86	10.83	10.68	10.68	10.68	10.69
20	10.85%	2001	-	10.84	11.32	11.38	11.51	10.93	10.84	10.93	10.84
21	11.00%	2001	-	9.68	9.79	9.60	9.53	11.44	11.45	11.46	10.96
22	11.47%	2001	-	-	11.40	-	-	11.02	10.94	10.93	10.91
23	11.55%	2001	-	-	11.47	-	11.29	10.93	10.86	10.86	10.77
24	11.75%	2001	13.50	11.26	11.38	11.43	11.49	11.12	11.10	10.29	10.81
25	12.08%	2001	14.35	11.42	11.52	11.64	11.44	10.85	10.73	10.69	10.72
26	12.08%	2001 (I)	14.45	16.80	15.86	17.13	17.40	11.41	11.39	11.03	10.81
27	12.70%	2001	-	9.83	11.12	11.36	11.33	10.93	10.83	10.75	10.66
28	13.31%	2001	13.65	12.56	11.64	11.48	11.50	11.17	11.12	10.95	10.88
29	13.55%	2001	13.29	11.36	11.79	11.35	11.47	10.99	10.95	11.04	10.94
30	13.75%	2001	13.32	11.21	11.52	11.44	11.42	10.98	10.87	11.09	11.37
31	13.85%	2001	13.32	11.22	11.67	11.19	11.41	11.69	10.79	10.71	10.30
32	05.75%	2002	5.75	7.01	9.98	10.91	10.94	12.45	12.36	11.55	11.31
33	6.00%	2002	-	6.76	5.59	6.52	6.31	3.95	3.97	4.34	4.69
34	06.50%	2002	6.50	7.42	10.52	12.13	12.41	12.02	12.13	11.89	9.61
35	11.00%	2002	13.74	11.38	11.50	11.46	11.55	11.07	10.98	10.98	10.96
36	11.15%	2002	-	11.04	11.49	11.36	11.68	11.11	11.05	11.02	10.99
37	11.55%	2002	13.64	11.40	11.52	11.49	11.61	11.14	11.07	11.05	10.83
38	11.68%	2002	-	-	11.62	-	-	11.14	11.04	11.04	11.00
39	12.69%	2002	-	11.14	11.56	11.56	11.62	11.11	11.06	11.02	11.03
40	12.75%	2002	13.92	12.00	11.51	11.10	11.52	11.25	11.17	11.06	11.02
41	13.40%	2002	13.87	11.47	10.74	10.84	10.73	10.23	10.49	10.96	10.90
42	13.80%	2002	13.66	11.40	11.57	11.61	11.54	11.34	11.18	10.97	10.89
43	13.82%	2002	13.41	11.53	12.01	11.60	11.64	11.17	11.24	11.63	11.28
44	5.75%	2003	7.34	5.75	8.12	5.75	5.75	12.69	12.08	12.20	12.33
45	06.50%	2003	14.53	6.50	8.59	6.50	6.50	12.43	12.09	12.16	12.27
46	11.00%	2003	-	11.70	11.06	11.07	11.06	11.07	11.08	11.07	11.07

47	11.10%	2003	-	-	10.92	11.69	11.78	11.22	11.11	11.08	10.96
48	11.75%	2003	-	-	11.72	-	11.73	11.32	11.18	11.14	11.08
49	11.78%	2003	-	-	11.85	-	-	11.26	11.18	11.13	11.12
50	11.83%	2003	-	11.32	11.33	11.04	11.73	11.23	11.18	11.12	10.94
51	12.50%	2004	13.68	11.75	11.85	11.79	11.84	11.39	11.32	11.35	11.26
B) <u>Between 5 and 10 years</u>											
52	6.50%	2004	13.34	6.50	8.62	6.50	6.50	12.45	12.52	12.61	10.48
53	9.50%	2004	12.24	11.36	11.56	11.45	11.74	11.75	11.78	11.12	10.91
54	11.30%	2004	12.57	11.42	11.93	11.90	11.93	11.99	12.00	12.00	12.01
55	11.50%	2004	-	-	11.21	11.76	11.87	11.40	11.31	11.28	11.26
56	11.57%	2004	-	-	11.82	-	-	11.85	11.61	11.28	11.75
57	11.75%	2004	-	-	11.83	-	-	11.40	11.30	11.29	11.28
58	11.95%	2004	-	-	11.92	-	11.94	11.42	11.30	11.29	11.29
59	11.98%	2004	-	-	11.93	-	-	11.43	11.32	11.39	11.28
60	12.35%	2004	-	11.88	11.39	11.42	11.36	11.71	11.71	11.70	11.68
61	12.59%	2004	-	11.47	11.84	11.81	11.87	11.44	11.35	11.30	11.26
62	6.50%	2005	12.77	6.14	9.76	6.50	6.50	12.53	12.58	12.64	10.44
63	8.25%	2005	12.21	13.26	12.48	12.20	12.48	12.84	12.88	12.92	12.97
64	10.50%	2005	13.33	11.48	12.11	12.10	12.19	11.58	11.37	11.35	11.37
65	11.19%	2005	-	11.29	11.87	11.81	11.77	11.63	11.41	11.34	11.34
66	11.25%	2005	11.81	11.68	11.84	11.79	11.83	11.60	11.39	11.35	11.39
67	13.75%	2005	13.70	13.13	12.59	12.23	11.95	11.73	11.71	11.68	11.66
68	14.00%	2005	13.62	12.56	11.96	11.93	11.79	11.59	11.98	12.00	11.52
69	14.00%	2005 (Inst)	13.62	12.14	12.02	11.94	11.86	11.64	11.54	11.34	11.21
70	6.75%	2006	12.14	7.87	7.43	6.75	6.75	12.63	12.57	12.60	12.65
71	11.25%	2006	11.87	11.34	10.50	10.54	10.50	10.45	10.44	10.44	10.43
72	11.50%	2006	13.47	11.73	11.93	12.05	11.87	11.75	11.58	11.47	11.47
73	11.68%	2006	-	-	-	-	-	11.62	11.49	11.45	11.49
74	11.75%	2006	-	-	12.03	11.94	11.94	11.68	11.51	11.43	11.49
75	13.85%	2006	13.67	12.13	12.13	12.05	12.01	11.80	11.92	11.91	11.90
76	13.85%	2006 (Inst)	13.55	12.14	12.09	11.99	11.89	11.79	11.82	11.94	13.84
77	14.00%	2006	13.64	11.98	11.97	12.04	11.75	12.03	11.93	11.91	11.89
78	6.75%	2007	13.21	9.73	9.45	12.93	13.64	12.67	12.49	12.51	10.38
79	11.50%	2007	13.31	11.99	12.05	11.92	12.09	11.90	11.71	11.53	11.54
80	11.90%	2007	-	-	13.43	11.88	12.01	11.85	11.69	11.59	11.63
81	12.50%	2007	13.81	12.25	12.13	12.06	12.07	11.83	11.80	11.72	11.63
82	13.05%	2007	-	11.99	12.10	12.10	12.27	11.99	11.66	11.62	11.65
83	13.65%	2007	13.58	12.02	12.17	12.18	12.14	11.88	12.09	13.62	13.62
84	9.50%	2008	13.20	12.12	12.09	11.70	12.05	12.06	11.79	11.68	11.70
85	10.80%	2008	13.69	12.04	11.82	11.27	11.31	12.03	12.04	11.81	11.76
86	11.50%	2008	14.01	12.27	12.03	11.84	11.87	11.80	11.67	11.81	11.86
87	12.00%	2008	-	-	10.76	12.00	11.99	11.86	11.73	11.59	11.66
88	12.10%	2008	-	-	13.12	-	12.09	11.91	11.76	11.62	11.79
89	12.15%	2008	-	-	12.10	-	12.07	12.20	12.20	12.19	12.20
90	12.22%	2008	-	-	12.19	-	12.19	11.90	11.80	11.73	11.73
91	12.25%	2008	-	-	12.20	-	-	11.87	11.78	11.70	11.68
C) <u>Between 10 and 15 years</u>											
92	7.00%	2009	7.79	7.00	7.61	7.00	7.00	12.06	12.11	12.13	10.23
93	11.50%	2009	13.22	12.19	12.10	11.67	11.82	11.91	11.85	11.72	11.71
94	11.99%	2009	-	-	-	-	-	11.93	11.82	11.73	11.77
95	7.50%	2010	12.93	8.88	11.16	12.18	12.83	12.19	12.08	11.83	10.69
96	8.75%	2010	11.62	12.18	11.20	10.96	11.20	11.29	11.30	11.31	11.32
97	11.50%	2010	13.28	11.98	12.04	11.72	11.59	12.02	11.82	11.64	11.87
98	12.25%	2010	-	-	12.26	-	12.15	12.19	12.19	12.20	12.20
99	12.29%	2010	-	-	12.15	-	-	12.01	11.90	11.84	11.88
100	8.00%	2011	11.15	8.78	8.00	8.00	8.00	8.00	11.78	12.30	10.71

101	11.50%	2011	13.65	12.55	12.16	11.95	12.00	12.01	11.83	11.84	11.84
102	12.00%	2011	13.76	12.51	12.23	12.23	12.25	12.01	12.00	11.96	11.98
103	12.32%	2011	-	-	-	-	-	-	11.97	11.94	11.98
104	10.25%	2012	15.68	10.55	11.93	11.94	10.63	12.17	12.15	12.05	11.90
105	9.00%	2013	11.50	9.81	8.95	8.46	8.42	12.26	12.57	12.57	11.27
106	12.40%	2013	-	-	12.30	-	-	12.24	12.19	12.12	12.13
D) <u>Over 15 years</u>											
107	10.00%	2014	10.00	10.18	11.29	10.00	12.36	12.73	12.73	12.74	10.29
108	10.50%	2014	12.17	10.66	10.53	10.50	10.50	11.98	12.30	12.31	12.31
109	11.50%	2015	12.41	11.74	11.75	11.50	11.50	13.11	12.37	12.37	12.37
110	12.30%	2016	-	-	-	-	-	-	-	-	12.26
111	12.60%	2018	-	-	12.54	-	-	12.47	12.43	12.40	12.38

* : 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.