

No. 33 : REDEMPTION YIELD ON GOVERNMENT OF INDIA SECURITIES BASED ON SGL TRANSACTIONS.

(Per cent per annum)

Sr. No	Name of Security	1997								1998	
		1995-96	1996-97	1997-98	May	Jun.	Mar.	Apr.	May	Jun.	
1	2	3	4	5	6	7	8	9	10	11	
A) Terminable under 5 years											
1	6.00% 1998		9.48	6.04	6.00	6.00	6.00	6.00	6.00	6.00	
2	6.25% 1998		6.25	6.25	6.25	6.25	6.25	6.25	7.65	9.19	
3	7.00% 1998	12.18	15.60	17.05	8.70	8.85	17.69				
4	10.50% 1998	12.87	14.52	13.19	11.66	10.50	10.50	9.43			
5	12.30% 1998	13.62	13.02	7.79	10.57	10.56	8.63	9.57	8.34	9.56	
6	13.00% 1998	13.01	12.91	3.56	10.88	10.72	5.83	10.40	4.75		
7	13.62% 1998		11.97	4.68	10.06	9.71	11.42	8.85	9.70	9.35	
8	13.65% 1998	13.39	11.94	6.20	10.30	9.91	11.26	9.19	9.21	9.56	
9	00.00% 1999	15.29	16.45	15.53	10.79	8.39	10.92	8.59	8.54	10.05	
10	5.50% 1999		5.50	5.50	5.50	5.50	5.50	5.50	5.50	8.81	
11	10.50% 1999			10.50			10.50	10.50	10.50	10.50	
12	12.00% 1999	13.44	13.12	9.50	11.57	10.88	11.33	9.39	9.50	10.28	
13	13.00% 1999			9.71			11.66	9.85	9.89	10.77	
14	13.12% 1999	13.76	13.90	9.68	11.38	11.21	12.21	9.97	9.17	8.93	
15	13.40% 1999		12.87	10.07	11.48	11.36	11.34	9.81	10.35	10.76	
16	13.65% 1999	13.55	12.68	8.32	10.83	10.69	11.53	9.30	9.13	10.19	
17	13.70% 1999		12.76	9.35	11.13	10.94	10.97	9.46	9.82	10.06	
18	FRB 1999	13.71	13.23	9.65	11.57	11.50	9.50	9.31	9.10	8.87	
19	14.26% 1999		13.68	13.42	13.69	13.67	13.42	13.38	13.33	13.28	
20	00.00% 2000	15.27	17.44	15.93	13.04	13.21	13.88	12.73	13.20	13.63	
21	5.50% 2000	12.93	14.23	5.85	5.50	5.50	9.92	10.63	10.85	11.08	
22	6.50% 2000	13.71	14.67	8.54	6.50	6.50	7.56	10.94	11.10	11.28	
23	10.75% 2000	14.23	13.75	10.82	11.76	11.80	10.45	10.42	10.09	10.07	
24	11.64% 2000 (Inst)	13.60	13.60	10.82	11.87	11.83	11.31	10.26	10.53	11.09	
25	12.14% 2000			10.69		11.79	11.20	10.27	10.49	10.93	
26	12.60% 2000			10.53	11.99	11.94	12.15	12.13	12.02	11.01	
27	13.25% 2000	13.38	13.39	10.76	12.03	12.19	11.51	10.55	10.71	11.29	
28	13.25% 2000 (C)		13.45	12.01	12.68	12.09	13.20	12.73	11.89	11.45	
29	13.85% 2000	13.82	13.41	10.84	11.84	12.06	11.34	10.59	10.41	10.82	
30	5.75% 2001	12.12	12.59	5.75	5.75	5.75	5.75	5.75	5.75	5.75	
31	6.50% 2001	12.46	13.66	11.80	11.36	11.60	11.19	11.18	11.30	11.41	
32	7.50% 2001		15.53	15.51	15.81	15.96	10.85	10.93	8.72	11.09	
33	10.75% 2001		13.22	12.19	13.19	13.23	10.83	10.85	10.86	10.86	
34	11.00% 2001			9.68			9.68	9.66	9.63	9.60	
35	11.75% 2001	13.47	13.50	11.26	12.14	12.04	11.48	10.68	10.94	11.43	
36	10.85% 2001			10.84			11.38	10.68	10.90	11.38	
37	12.08% 2001	14.03	14.35	11.42	11.36	11.35	11.53	11.49	11.71	11.64	
38	12.08% 2001 (I)		14.45	16.80	15.99	16.06	16.80	16.90	17.01	17.13	
39	12.70% 2001			9.83			9.83	9.76	9.69	11.36	
40	13.31% 2001	13.89	13.65	12.56	12.99	12.99	12.16	12.18	12.08	11.48	
41	13.55% 2001		13.29	11.36	12.16	12.29	11.89	12.84	11.93	11.35	
42	13.75% 2001		13.32	11.21	11.66	12.26	11.76	11.33	11.05	11.44	
43	13.85% 2001		13.32	11.22	12.33	12.09	11.48	10.62	11.72	11.19	
44	5.75% 2002		5.75	7.01	5.75	5.75	12.07	11.63	10.94	10.91	
45	6.00% 2002			6.76			6.57	6.82	6.56	6.52	
46	6.50% 2002		6.50	7.42	6.50	6.50	6.50	6.77	11.05	12.13	
47	11.00% 2002	13.71	13.74	11.38	12.06	12.23	11.72	10.95	11.45	11.46	
48	11.15% 2002			11.04			11.73	11.01	11.22	11.36	
49	11.55% 2002	13.48	13.64	11.40	12.29	12.39	11.77	10.90	11.19	11.49	
50	12.69% 2002			11.14		12.32	11.72	11.00	11.23	11.56	
51	12.75% 2002		13.92	12.00	13.42	13.43	13.03	11.26	11.12	11.10	
52	13.40% 2002	13.82	13.87	11.47	13.23	12.19	12.14	11.12	10.88	10.84	
53	13.80% 2002	13.70	13.66	11.40	12.34	12.37	11.80	11.27	10.99	11.61	
54	13.82% 2002		13.41	11.53	12.47	12.49	11.87	11.17	11.20	11.60	
B) Between 5 and 10 years											
55	5.75% 2003	12.20	7.34	5.75	5.75	5.75	5.75	5.75	5.75	5.75	
56	6.50% 2003	13.51	14.53	6.50	6.50	6.50	6.50	6.50	6.50	6.50	
57	11.00% 2003			11.70	12.62	12.64	11.06	11.06	11.06	11.07	
58	11.10% 2003								11.34	11.69	
59	11.83% 2003			11.32			11.91	11.18	11.05	11.04	
60	6.50% 2004	11.19	13.34	6.50	6.50	6.50	6.50	6.50	6.50	6.50	
61	9.50% 2004	11.80	12.24	11.36	12.03	12.05	10.69	11.02	11.37	11.45	
62	11.30% 2004	13.32	12.57	11.42	11.30	11.30	11.89	11.89	11.90	11.90	
63	11.50% 2004									11.76	
64	12.35% 2004			11.88	13.08	13.08	11.44	11.44	11.43	11.42	
65	12.50% 2004	13.85	13.68	11.75	12.61	12.51	12.01	11.34	12.11	11.79	
66	12.59% 2004			11.47			12.00	11.53	11.54	11.81	
67	6.50% 2005	11.98	12.77	6.14	6.50	6.50	6.50	6.50	6.50	6.50	
68	8.75% 2005	11.85	12.21	12.26	12.02	12.05	12.71	12.14	12.17	12.20	