

TABLE 66 : PRICES AND REDEMPTION YIELD ON CENTRAL GOVERNMENT SECURITIES (SGL TRANSACTIONS)

Sr.No.	Nomenclature of the loan	Annual Average Prices (Rs.)					Yield * (% per annum)				
		1995-96	1996-97	1997-98	1998-99	1999-00	1995-96	1996-97	1997-98	1998-99	1999-00
1	2	3	4	5	6	7	8	9	10	11	12
A) Terminable Under 5 Years											
1	10.75% 2000	88.86	92.17	99.87	101.17	100.40	14.23	13.75	10.82	10.05	8.79
2	11.40% 2000	-	-	-	100.20	100.89	-	-	-	11.27	9.64
3	11.64% 2000	93.55	94.77	101.68	101.02	100.95	13.60	13.60	10.82	11.05	8.44
4	12.14% 2000	-	-	102.82	101.73	101.19	-	-	10.69	11.07	5.98
5	13.25% 2000	99.58	99.67	105.16	103.41	101.87	13.38	13.39	10.76	11.32	7.87
6	13.85% 2000	100.09	101.23	107.20	105.34	103.94	13.82	13.41	10.84	11.28	8.48
7	5.75% 2001	73.09	75.99	100.00	91.03	88.94	12.12	12.59	5.75	8.84	12.96
8	6.50% 2001	76.57	76.57	85.56	90.71	91.45	12.46	13.66	11.80	10.21	13.94
9	7.50% 2001	-	74.35	79.11	90.73	92.36	-	15.53	15.51	11.21	13.89
10	10.75% 2001	-	84.06	96.01	99.92	101.68	-	13.22	12.19	10.77	9.41
11	10.85% 2001	-	-	100.03	100.93	100.42	-	-	10.84	11.32	10.49
12	11.00% 2001	-	-	104.00	98.81	99.88	-	-	9.68	9.79	11.07
13	11.47% 2001	-	-	-	103.27	101.63	-	-	-	11.40	10.39
14	11.55% 2001	-	-	-	100.18	101.59	-	-	-	11.47	10.18
15	11.75% 2001	93.24	94.10	101.41	100.18	102.02	13.47	13.50	11.26	11.38	10.20
16	12.08% 2001	92.83	90.78	101.70	101.23	102.04	14.03	14.35	11.42	11.52	9.95
17	12.08% 2001 #	-	92.83	88.10	91.34	101.95	-	14.45	16.80	15.86	10.38
18	12.70% 2001	-	-	107.34	103.47	102.66	-	-	9.83	11.12	9.68
19	13.31% 2001	97.67	98.83	102.22	104.47	104.82	13.89	13.65	12.56	11.64	10.07
20	13.55% 2001	-	100.94	106.61	104.74	105.06	-	13.29	11.36	11.79	10.20
21	13.75% 2001	-	101.26	106.79	105.26	104.62	-	13.32	11.21	11.52	9.52
22	13.85% 2001	-	101.55	106.73	104.87	104.46	-	13.32	11.22	11.67	9.19
23	5.75% 2002	-	100.00	95.27	86.33	84.80	-	5.75	7.01	9.98	13.56
24	6.00% 2002	-	-	96.86	101.59	104.26	-	-	6.76	5.59	4.36
25	6.50% 2002	-	100.00	96.42	86.48	92.76	-	6.50	7.42	10.52	9.73
26	11.00% 2002	88.45	89.73	98.75	98.45	100.80	13.71	13.74	11.38	11.50	10.56
27	11.15% 2002	-	-	100.39	98.89	101.22	-	-	11.04	11.49	10.57
28	11.55% 2002	91.25	91.59	100.54	100.08	102.34	13.48	13.64	11.40	11.52	10.51
29	11.68% 2002	-	-	-	100.16	102.44	-	-	-	11.62	10.48
30	12.69% 2002	-	-	105.16	103.38	104.44	-	-	11.14	11.56	10.32
31	12.75% 2002	-	95.51	102.56	103.90	104.89	-	13.92	12.00	11.51	10.37
32	13.40% 2002	98.20	98.20	106.51	108.29	106.50	13.82	13.87	11.47	10.74	10.08
33	13.80% 2002	100.44	100.56	108.06	106.77	106.78	13.70	13.66	11.40	11.57	10.27
34	13.82% 2002	-	101.61	108.12	105.77	107.36	-	13.41	11.53	12.01	10.41
35	5.75% 2003	68.22	100.00	100.00	90.67	82.07	12.20	7.34	5.75	8.12	12.83
36	6.50% 2003	65.99	68.46	100.00	91.60	84.65	13.51	14.53	6.50	8.59	12.19
37	11.00% 2003	-	-	97.25	99.75	99.75	-	-	11.70	11.06	11.08
38	11.10% 2003	-	-	-	100.60	101.13	-	-	-	10.92	10.65
39	11.75% 2003	-	-	-	100.09	102.94	-	-	-	11.72	10.66
40	11.78% 2003	-	-	-	99.71	102.93	-	-	-	11.85	10.73
41	11.83% 2003	-	-	102.05	101.87	103.32	-	-	11.32	11.33	10.61
42	6.50% 2004	73.75	66.96	100.00	90.30	88.35	11.19	13.34	6.50	8.62	9.91
43	9.50% 2004	87.42	81.40	91.55	91.37	92.75	11.80	12.24	11.36	11.56	11.72
44	11.30% 2004	89.06	93.55	99.44	97.25	97.25	13.32	12.57	11.42	11.93	12.09
45	11.50% 2004	-	-	-	101.19	102.13	-	-	-	11.21	10.84
46	11.57% 2004	-	-	-	98.95	100.98	-	-	-	11.82	11.26
47	11.75% 2004	-	-	-	99.65	103.01	-	-	-	11.83	10.84
48	11.95% 2004	-	-	-	100.14	103.85	-	-	-	11.92	10.81
49	11.98% 2004	-	-	-	100.20	103.99	-	-	-	11.93	10.83
50	12.35% 2004	-	-	102.09	103.98	103.15	-	-	11.88	11.39	11.37
51	12.50% 2004	93.13	94.48	103.29	102.59	105.52	13.85	13.68	11.75	11.85	10.77
52	12.59% 2004	-	-	105.11	103.09	106.06	-	-	11.47	11.84	10.77
B) Between 5 and 10 Years											
53	6.50% 2005	67.05	65.73	102.18	83.37	89.46	11.98	12.77	6.14	9.76	8.95
54	8.25% 2005	78.23	74.85	75.07	80.20	85.69	11.85	12.21	13.26	12.48	11.83
55	10.50% 2005	92.65	82.35	95.05	92.60	97.86	11.74	13.33	11.48	12.11	11.05
56	11.19% 2005	-	-	99.47	96.77	100.79	-	-	11.29	11.87	10.99
57	11.25% 2005	96.90	96.90	97.85	97.22	100.95	11.77	11.81	11.68	11.84	11.00
58	13.75% 2005	100.04	100.28	102.97	105.15	110.32	13.74	13.70	13.13	12.59	11.05
59	14.00% 2005	-	101.50	107.26	109.57	111.34	-	13.62	12.56	11.96	11.18
60	14.00% 2005 @	100.68	101.95	109.27	109.06	112.26	13.88	13.62	12.14	12.02	10.85

TABLE 66 : PRICES AND REDEMPTION YIELD ON CENTRAL GOVERNMENT SECURITIES (SGL TRANSACTIONS) (Concl'd.)

Sr.No.	Nomenclature of the loan	Annual Average Prices (Rs.)					Yield * (% per annum)				
		1995-96	1996-97	1997-98	1998-99	1999-00	1995-96	1996-97	1997-98	1998-99	1999-00
1	2	3	4	5	6	7	8	9	10	11	12
B) Between 5 and 10 Years											
61	6.75% 2006	68.56	68.56	93.09	96.00	74.18	11.73	12.14	7.87	7.43	12.95
62	11.25% 2006	96.27	96.27	99.49	103.99	103.99	11.84	11.87	11.34	10.50	10.37
63	11.50% 2006	89.36	88.28	98.76	97.79	101.55	13.27	13.47	11.73	11.93	11.14
64	11.68% 2006	-	-	-	-	102.75	-	-	-	-	11.04
65	11.75% 2006	-	-	-	98.57	102.93	-	-	-	12.03	11.07
66	13.85% 2006	-	101.03	109.51	108.66	110.49	-	13.67	12.13	12.13	11.50
67	13.85% 2006 @	-	101.66	109.31	108.92	109.10	-	13.55	12.14	12.09	11.79
68	14.00% 2006	-	101.80	110.86	109.99	110.98	-	13.64	11.98	11.97	11.43
69	6.75% 2007	66.25	59.98	80.50	83.44	90.89	11.64	13.21	9.73	9.45	8.38
70	11.50% 2007	97.28	86.61	97.08	96.94	101.36	11.90	13.31	11.99	12.05	11.22
71	11.90% 2007	-	-	-	92.18	103.34	-	-	-	13.43	11.20
72	12.50% 2007	94.04	92.08	101.43	101.92	105.11	13.45	13.81	12.25	12.13	11.42
73	13.05% 2007	-	-	106.17	105.02	108.63	-	-	11.99	12.10	11.25
74	13.65% 2007	-	100.44	109.63	107.94	108.58	-	13.58	12.02	12.17	11.86
75	9.50% 2008	84.40	74.22	83.91	85.52	90.33	11.74	13.20	12.12	12.09	11.38
76	10.80% 2008	92.98	81.76	92.18	94.07	96.19	11.79	13.69	12.04	11.82	11.52
77	11.50% 2008	90.97	82.01	95.23	96.97	101.03	12.83	14.01	12.27	12.03	11.30
78	12.00% 2008	-	-	-	107.34	103.66	-	-	-	10.76	11.29
79	12.10% 2008	-	-	-	94.40	103.53	-	-	-	13.12	11.42
80	12.15% 2008	-	-	-	100.22	99.72	-	-	-	12.10	12.20
81	12.22% 2008	-	-	-	100.17	103.42	-	-	-	12.19	11.56
82	12.25% 2008	-	-	-	100.23	105.00	-	-	-	12.20	11.32
83	7.00% 2009	67.03	100.00	100.00	95.52	79.51	11.42	7.79	7.00	7.61	10.53
84	11.50% 2009	99.17	89.66	95.49	96.38	100.27	11.61	13.22	12.19	12.10	11.45
85	11.99% 2009	-	-	-	-	103.35	-	-	-	-	11.39
C) Between 10 and 15 Years											
86	7.50% 2010	69.17	61.74	89.16	76.24	75.48	11.48	12.93	8.88	11.16	11.68
87	8.75% 2010	78.25	78.25	75.63	83.75	82.50	11.50	11.62	12.18	11.20	11.64
88	11.50% 2010	98.15	85.65	96.66	96.58	100.36	11.74	13.28	11.98	12.04	11.43
89	12.25% 2010	-	-	-	99.95	100.79	-	-	-	12.26	12.11
90	12.29% 2010	-	-	-	100.87	104.75	-	-	-	12.15	11.47
91	8.00% 2011	72.78	70.79	93.38	100.00	81.03	11.31	11.15	8.78	8.00	10.92
92	11.50% 2011	96.92	84.56	92.41	95.72	99.79	11.89	13.65	12.55	12.16	11.53
93	12.00% 2011	87.41	87.34	96.29	98.44	102.69	13.68	13.76	12.51	12.23	11.57
94	12.32% 2011	-	-	-	-	104.94	-	-	-	-	11.51
95	10.25% 2012	88.68	76.61	97.56	88.70	90.61	11.62	15.68	10.55	11.93	11.71
96	9.00% 2013	79.09	79.19	92.97	100.35	80.68	11.43	11.50	9.81	8.95	11.94
97	12.40% 2013	-	-	-	100.64	104.64	-	-	-	12.30	11.70
98	10.00% 2014	90.79	100.00	98.39	90.46	95.15	11.01	10.00	10.18	11.29	10.66
99	10.50% 2014	89.28	85.24	98.57	99.76	89.56	11.71	12.17	10.66	10.53	12.03
100	11.83% 2014	-	-	-	-	104.25	-	-	-	-	11.23
D) Over 15 Years											
101	11.50% 2015	98.06	84.17	97.99	98.18	97.36	11.72	12.41	11.74	11.75	11.87
102	12.30% 2016	-	-	-	-	104.77	-	-	-	-	11.64
103	12.60% 2018	-	-	-	100.40	105.31	-	-	-	12.54	11.88

* Based on annual average prices.

- The security not traded.

Compensation Bonds in respect of exports / project exports to Iraq.

@ Security issued on an instalment basis.

Source : Reserve Bank of India.