

Table 67 : Prices and Redemption Yield on Central Government Securities (SGL Transactions)

Sr. No.	Nomenclature of the loan	Annual Average Prices (Rs.)					Yield * (% per annum)				
		1996-97	1997-98	1998-99	1999-2000	2000-01	1996-97	1997-98	1998-99	1999-00	2000-01**
1	2	3	4	5	6	7	8	9	10	11	12
A) Terminable Under 5 Years											
1	5.75% 2001	75.99	100.00	91.03	88.94	96.47	12.59	5.75	8.84	12.96	10.30
2	6.50% 2001	76.57	85.56	90.71	91.45	98.20	13.66	11.80	10.21	13.94	9.72
3	7.50% 2001	74.35	79.11	90.73	92.36	98.05	15.53	15.51	11.21	13.89	10.07
4	10.75% 2001	84.06	96.01	99.92	101.68	100.34	13.22	12.19	10.77	9.41	10.23
5	10.85% 2001	-	100.03	100.93	100.42	100.64	-	10.84	11.32	10.49	9.83
6	11.00% 2001	-	104.00	98.81	99.88	100.66	-	9.68	9.79	11.07	10.10
7	11.47% 2001	-	-	103.27	101.63	101.49	-	-	11.40	10.39	9.79
8	11.55% 2001	-	-	100.18	101.59	101.13	-	-	11.47	10.18	9.71
9	11.75% 2001	94.10	101.41	100.18	102.02	101.38	13.50	11.26	11.38	10.20	9.87
10	12.08% 2001	90.78	101.70	101.23	102.04	101.02	14.35	11.42	11.52	9.95	10.34
11	12.08% 2001#	92.83	88.10	91.34	101.95	..	14.45	16.80	15.86	10.38	..
12	13.31% 2001	98.83	102.22	104.47	104.82	103.71	13.65	12.56	11.64	10.07	9.73
13	13.55% 2001	100.94	106.61	104.74	105.06	103.92	13.29	11.36	11.79	10.20	9.49
14	13.75% 2001	101.26	106.79	105.26	104.62	102.38	13.32	11.21	11.52	9.52	9.59
15	5.75% 2002	100.00	95.27	86.33	84.80	91.52	5.75	7.01	9.98	13.56	11.27
16	6.50% 2002	100.00	96.42	86.48	92.76	93.18	6.50	7.42	10.52	9.73	10.24
17	11.00% 2002	89.73	98.75	98.45	100.80	101.47	13.74	11.38	11.50	10.56	10.15
18	11.15% 2002	-	100.39	98.89	101.22	101.82	-	11.04	11.49	10.57	9.97
19	11.55% 2002	91.59	100.54	100.08	102.34	102.62	13.64	11.40	11.52	10.51	9.85
20	11.68% 2002	-	-	100.16	102.44	102.80	-	-	11.62	10.48	9.71
21	12.69% 2002	-	105.16	103.38	104.44	103.48	-	11.14	11.56	10.32	9.88
22	12.75% 2002	95.51	102.56	103.90	104.89	105.19	13.92	12.00	11.51	10.37	9.38
23	13.40% 2002	98.20	106.51	108.29	106.50	104.42	13.87	11.47	10.74	10.08	10.04
24	13.80% 2002	100.56	108.06	106.77	106.78	105.93	13.66	11.40	11.57	10.27	9.82
25	13.82% 2002	101.61	108.12	105.77	107.36	106.49	13.41	11.53	12.01	10.41	9.79
26	5.75% 2003	100.00	100.00	90.67	82.07	87.98	7.34	5.75	8.12	12.83	11.18
27	6.50% 2003	68.46	100.00	91.60	84.65	90.24	14.53	6.50	8.59	12.19	10.58
28	11.00% 2003	-	97.25	99.75	99.75	..	-	11.70	11.06	11.08	..
29	11.10% 2003	-	-	100.60	101.13	101.84	-	-	10.92	10.65	10.05
30	11.75% 2003	-	-	100.09	102.94	103.80	-	-	11.72	10.66	10.20
31	11.78% 2003	-	-	99.71	102.93	103.21	-	-	11.85	10.73	10.44
32	11.83% 2003	-	102.05	101.87	103.32	104.03	-	11.32	11.33	10.61	10.04
33	6.50% 2004	66.96	100.00	90.30	88.35	88.84	13.34	6.50	8.62	9.91	10.30
34	9.50% 2004	81.40	91.55	91.37	92.75	98.17	12.24	11.36	11.56	11.72	10.07
35	11.30% 2004	93.55	99.44	97.25	97.25	103.82	12.57	11.42	11.93	12.09	10.08
36	11.50% 2004	-	-	101.19	102.13	103.50	-	-	11.21	10.84	10.08
37	11.57% 2004	-	-	98.95	100.98	105.36	-	-	11.82	11.26	9.47
38	11.75% 2004	-	-	99.65	103.01	104.69	-	-	11.83	10.84	10.14
39	11.95% 2004	-	-	100.14	103.85	105.06	-	-	11.92	10.81	10.23
40	11.98% 2004	-	-	100.20	103.99	105.19	-	-	11.93	10.83	10.22
41	12.35% 2004	-	102.09	103.98	103.15	107.49	-	11.88	11.39	11.37	9.77
42	12.50% 2004	94.48	103.29	102.59	105.52	106.26	13.68	11.75	11.85	10.77	10.15
43	12.59% 2004	-	105.11	103.09	106.06	107.18	-	11.47	11.84	10.77	10.11
44	6.50% 2005	65.73	102.18	83.37	89.46	83.37	12.77	6.14	9.76	8.95	11.27
45	8.25% 2005	74.85	75.07	80.20	85.69	91.53	12.21	13.26	12.48	11.83	10.53
46	9.90% 2005	-	-	-	-	98.46	-	-	-	-	10.21
47	10.20% 2005	-	-	-	-	99.39	-	-	-	-	10.15
48	10.50% 2005	82.35	95.05	92.60	97.86	100.18	13.33	11.48	12.11	11.05	10.45
49	11.19% 2005	-	99.47	96.77	100.79	103.16	-	11.29	11.87	10.99	10.25
50	11.25% 2005	96.90	97.85	97.22	100.95	103.31	11.81	11.68	11.84	11.00	10.08
51	13.75% 2005	100.28	102.97	105.15	110.32	110.39	13.70	13.13	12.59	11.05	10.95
52	14.00% 2005	101.50	107.26	109.57	111.34	112.49	13.62	12.56	11.96	11.18	10.72
53	14.00% 2005@	101.95	109.27	109.06	112.26	112.77	13.62	12.14	12.02	10.85	10.47

Sr. No.	Nomenclature of the loan	Annual Average Prices (Rs.)					Yield * (% per annum)				
		1996-97	1997-98	1998-99	1999-00	2000-01	1996-97	1997-98	1998-99	1999-00	2000-01**
1	2	3	4	5	6	7	8	9	10	11	12
B) Between 5 and 10 Years											
54	6.75% 2006	68.56	93.09	96.00	74.18	81.01	12.14	7.87	7.43	12.95	11.58
55	11.00% 2006	-	-	-	-	101.74	-	-	-	-	10.55
56	11.25% 2006	96.27	99.49	103.99	103.99	..	11.87	11.34	10.50	10.37	..
57	11.50% 2006	88.28	98.76	97.79	101.55	104.65	13.47	11.73	11.93	11.14	10.27
58	11.68% 2006	-	-	-	102.75	104.85	-	-	-	11.04	10.42
59	11.75% 2006	-	-	98.57	102.93	104.97	-	-	12.03	11.07	10.41
60	13.85% 2006	101.03	109.51	108.66	110.49	112.80	13.67	12.13	12.13	11.50	10.90
61	13.85% 2006@	101.66	109.31	108.92	109.10	113.97	13.55	12.14	12.09	11.79	10.56
62	14.00% 2006	101.80	110.86	109.99	110.98	113.28	13.64	11.98	11.97	11.43	10.72
63	6.75% 2007	59.98	80.50	83.44	90.89	79.58	13.21	9.73	9.45	8.38	11.41
64	11.50% 2007	86.61	97.08	96.94	101.36	103.98	13.31	11.99	12.05	11.22	10.42
65	11.90% 2007	-	-	92.18	103.34	106.19	-	-	13.43	11.20	10.41
66	12.50% 2007	92.08	101.43	101.92	105.11	107.72	13.81	12.25	12.13	11.42	10.84
67	13.05% 2007	-	106.17	105.02	108.63	110.64	-	11.99	12.10	11.25	10.62
68	13.65% 2007	100.44	109.63	107.94	108.58	113.48	13.58	12.02	12.17	11.86	10.72
69	9.50% 2008	74.22	83.91	85.52	90.33	94.54	13.20	12.12	12.09	11.38	10.26
70	10.80% 2008	81.76	92.18	94.07	96.19	100.22	13.69	12.04	11.82	11.52	10.71
71	11.40% 2008	-	-	-	-	102.97	-	-	-	-	10.74
72	11.50% 2008	82.01	95.23	96.97	101.03	103.81	14.01	12.27	12.03	11.30	10.57
73	12.00% 2008	-	-	107.34	103.66	106.02	-	-	10.76	11.29	10.60
74	12.10% 2008	-	-	94.40	103.53	105.84	-	-	13.12	11.42	10.84
75	12.15% 2008	-	-	100.22	99.72	107.43	-	-	12.10	12.20	10.55
76	12.22% 2008	-	-	100.17	103.42	107.78	-	-	12.19	11.56	10.67
77	12.25% 2008	-	-	100.23	105.00	107.23	-	-	12.20	11.32	10.59
78	7.00% 2009	100.00	100.00	95.52	79.51	79.82	7.79	7.00	7.61	10.53	10.57
79	11.50% 2009	89.66	95.49	96.38	100.27	103.51	13.22	12.19	12.10	11.45	10.93
80	11.99% 2009	-	-	-	103.35	106.19	-	-	-	11.39	10.76
81	7.50% 2010	61.74	89.16	76.24	75.48	81.62	12.93	8.88	11.16	11.68	10.56
82	8.75% 2010	78.25	75.63	83.75	82.50	88.33	11.62	12.18	11.20	11.64	10.68
83	11.30% 2010	-	-	-	-	101.99	-	-	-	-	10.85
84	11.50% 2010	85.65	96.66	96.58	100.36	103.13	13.28	11.98	12.04	11.43	10.93
85	12.25% 2010	-	-	99.95	100.79	107.41	-	-	12.26	12.11	10.76
86	12.29% 2010	-	-	100.87	104.75	107.75	-	-	12.15	11.47	10.80
C) Between 10 and 15 Years											
87	8.00% 2011	70.79	93.38	100.00	81.03	84.14	11.15	8.78	8.00	10.92	10.59
88	10.95% 2011	-	-	-	-	99.82	-	-	-	-	10.90
89	11.50% 2011	84.56	92.41	95.72	99.79	102.73	13.65	12.55	12.16	11.53	11.00
90	12.00% 2011	87.34	96.29	98.44	102.69	106.43	13.76	12.51	12.23	11.57	10.98
91	12.32% 2011	-	-	-	104.94	107.98	-	-	-	11.51	10.96
92	10.25% 2012	76.61	97.56	88.70	90.61	95.92	15.68	10.55	11.93	11.71	10.50
93	11.03% 2012	-	-	-	-	99.97	-	-	-	-	10.98
94	9.00% 2013	79.19	92.97	100.35	80.68	88.04	11.50	9.81	8.95	11.94	10.73
95	12.40% 2013	-	-	100.64	104.64	108.52	-	-	12.30	11.70	11.08
96	10.00% 2014	100.00	98.39	90.46	95.15	92.19	10.00	10.18	11.29	10.66	10.52
97	10.50% 2014	85.24	98.57	99.76	89.56	97.16	12.17	10.66	10.53	12.03	10.77
98	11.83% 2014	-	-	-	104.25	104.84	-	-	-	11.23	11.04
99	10.47% 2015	-	-	-	-	100.70	-	-	-	-	10.38
100	10.79% 2015	-	-	-	-	99.08	-	-	-	-	10.77
101	11.43% 2015	-	-	-	-	102.62	-	-	-	-	11.06
102	11.50% 2015	84.17	97.99	98.18	97.36	102.49	12.41	11.74	11.75	11.87	11.07
D) Over 15 Years											
103	12.30% 2016	-	-	-	104.77	107.71	-	-	-	11.64	10.96
104	12.60% 2018	-	-	100.40	105.31	110.08	-	-	12.54	11.88	11.22

105	10.70% 2020	-	-	-	-	96.58	-	-	-	-	11.02
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* : Based on annual average prices.

** : Monthly redemption yield is computed from April 2000 as the mean of the daily weighted average yields of the transactions in each traded security. The weight is calculated as the share of the transaction in a given security in the aggregated value of transactions in the said security. Prior to April 2000, the redemption yield was not weighted and was computed as an average of daily prices of each security

...: Indicates that the relevant security was not traded during the year.

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

@ : Security issued on an instalment basis.

Source : Reserve Bank of India.