Table 64: Prices and Redemption Yield on Central Government Securities (SGL Transactions)

Sr.No.	Nomenclature of the loan	Annual Average Prices (Rs.) 1997-98	1998-99	1999-2000	2000-01	2001-02	Yield * (% per annum) 1997-98	1998-99	1999-2000	2000-01**	2001-02**
1	2	3	4	5	6	7	8	9	10	11	12
A)Terminable Under 5 Years											
1	5.75% 2002	95.27	86.33	84.8	91.52	98.44	7.01	9.98	13.56	11.27	8.74
2	6.50% 2002	96.42	86.48	92.76	93.18	99.9	7.42	10.52	9.73	10.24	6.58
3	7.75% 2002	-	-	-	-	99.32	-	-	-	-	8.49
4	11.00% 2002	98.75	98.45	100.8	101.47	101.87	11.38	11.5	10.56	10.15	6.86
5	11.15% 2002	100.39	98.89	101.22	101.82	103.03	11.04	11.49	10.57	9.97	7.53
6	11.55% 2002	100.54	100.08	102.34	102.62	104.18	11.4	11.52	10.51	9.85	7.28
7	11.68% 2002	-	100.16	102.44	102.8	103.23	-	11.62	10.48	9.71	7.57
8	12.69% 2002	105.16	103.38	104.44	103.48	102.86	11.14	11.56	10.32	9.88	7.63
9	12.75% 2002	102.56	103.9	104.89	105.19	103.95	12	11.51	10.37	9.38	6.59
10	13.40% 2002	106.51	108.29	106.5	104.42	104.07	11.47	10.74	10.08	10.04	7.48
11	13.80% 2002	108.06	106.77	106.78	105.93	103.71	11.4	11.57	10.27	9.82	6.46
12	13.82% 2002	108.12	105.77	107.36	106.49	105.61	11.53	12.01	10.41	9.79	7.36
13	5.75% 2003	100	90.67	82.07	87.98	96.93	5.75	8.12	12.83	11.18	7.59
14	6.50% 2003	100	91.6	84.65	90.24	96.17	6.5	8.59	12.19	10.58	8.26
15	11.00% 2003	97.25	99.75	99.75	..	104.6	11.7	11.06	11.08	..	8.3
16	11.10% 2003	-	100.6	101.13	101.84	104.92	-	10.92	10.65	10.05	7.45
17	11.75% 2003	-	100.09	102.94	103.8	106.38	-	11.72	10.66	10.2	7.97
18	11.78% 2003	-	99.71	102.93	103.21	106.74	-	11.85	10.73	10.44	7.38
19	11.83% 2003	102.05	101.87	103.32	104.03	106.98	11.32	11.33	10.61	10.04	7.66
20	6.50% 2004	100	90.3	88.35	88.84	97.05	6.5	8.62	9.91	10.3	7.72
21	9.50% 2004	91.55	91.37	92.75	98.17	104.47	11.36	11.56	11.72	10.07	7.18
22	11.30% 2004	99.44	97.25	97.25	103.82	110.26	11.42	11.93	12.09	10.08	7.39
23	11.50% 2004	-	101.19	102.13	103.5	108.78	-	11.21	10.84	10.08	7.99
24	11.57% 2004	-	98.95	100.98	105.36	108.95	-	11.82	11.26	9.47	7.04
25	11.75% 2004	-	99.65	103.01	104.69	109.33	-	11.83	10.84	10.14	8.06
26	11.95% 2004	-	100.14	103.85	105.06	109.87	-	11.92	10.81	10.23	8.15
27	11.98% 2004	-	100.2	103.99	105.19	111.02	-	11.93	10.83	10.22	7.88
28	12.35% 2004	102.09	103.98	103.15	107.49	111.45	11.88	11.39	11.37	9.77	6.67
29	12.50% 2004	103.29	102.59	105.52	106.26	110.85	11.75	11.85	10.77	10.15	7.53
30	12.59% 2004	105.11	103.09	106.06	107.18	111.45	11.47	11.84	10.77	10.11	7.71
31	6.50% 2005	102.18	83.37	89.46	83.37	99.92	6.14	9.76	8.95	11.27	6.55
32	8.25% 2005	75.07	80.2	85.69	91.53	102.17	13.26	12.48	11.83	10.53	7.37
33	9.90% 2005	-	-	-	98.46	106.9	-	-	-	10.21	7.87
34	10.20% 2005	-	-	-	99.39	107.87	-	-	-	10.15	8.03
35	10.50% 2005	95.05	92.6	97.86	100.18	106.54	11.48	12.11	11.05	10.45	8.5
36	11.19% 2005	99.47	96.77	100.79	103.16	111.29	11.29	11.87	10.99	10.25	7.82
37	11.25% 2005	97.85	97.22	100.95	103.31	110.53	11.68	11.84	11	10.34	7.83
38	13.75% 2005	102.97	105.15	110.32	110.39	119.24	13.13	12.59	11.05	10.95	6.79
39	14.00% 2005	107.26	109.57	111.34	112.49	117.56	12.56	11.96	11.18	10.72	8.38
40	14.00% 2005 @	109.27	109.06	112.26	112.77	117.12	12.14	12.02	10.85	10.47	8.59
41	6.75% 2006	93.09	96	74.18	81.01	91.5	7.87	7.43	12.95	11.58	8.86
42	7.01% 2006	-	-	-	-	100.33	-	-	-	-	6.93
43	11.00% 2006	-	-	-	101.74	112.39	-	-	-	10.55	7.92
44	11.25% 2006	99.49	103.99	103.99	..	..	11.34	10.5	10.37	..	..
45	11.50% 2006	98.76	97.79	101.55	104.65	111.17	11.73	11.93	11.14	10.27	8.13
46	11.68% 2006	-	-	102.75	104.85	114.47	-	-	11.04	10.42	7.86
47	11.75% 2006	-	98.57	102.93	104.97	114.63	-	12.03	11.07	10.41	8.06

48	13.85% 2006	109.51	108.66	110.49	112.8	119	12.13	12.13	11.5	10.9	8.38
49	13.85% 2006 @	109.31	108.92	109.1	113.97	119.4	12.14	12.09	11.79	10.56	8.73
50	14.00% 2006	110.86	109.99	110.98	113.28	119.48	11.98	11.97	11.43	10.72	8.71

Sr.No.	Nomenclature of the loan	Annual Average Prices (Rs.)					Yield * (% per annum)				
		1997-98	1998-99	1999-2000	2000-01	2001-02	1997-98	1998-99	1999-2000	2000-01**	2001-02**
1	2	3	4	5	6	7	8	9	10	11	12
B) Between 5 and 10 Years											
51	6.75% 2007	80.5	83.44	90.89	79.58	92	9.73	9.45	8.38	11.41	7.81
52	11.50% 2007	97.08	96.94	101.36	103.98	114.6	11.99	12.05	11.22	10.42	8.3
53	11.90% 2007	-	92.18	103.34	106.19	116.95	-	13.43	11.2	10.41	8.24
54	12.50% 2007	101.43	101.92	105.11	107.72	117.58	12.25	12.13	11.42	10.84	8.91
55	13.05% 2007	106.17	105.02	108.63	110.64	119.71	11.99	12.1	11.25	10.62	8.37
56	13.65% 2007	109.63	107.94	108.58	113.48	123.08	12.02	12.17	11.86	10.72	8.26
57	9.50% 2008	83.91	85.52	90.33	94.54	105.05	12.12	12.09	11.38	10.26	8.62
58	10.80% 2008	92.18	94.07	96.19	100.22	112.04	12.04	11.82	11.52	10.71	8.47
59	11.40% 2008	-	-	-	102.97	116.31	-	-	-	10.74	8.26
60	11.50% 2008	95.23	96.97	101.03	103.81	113.94	12.27	12.03	11.3	10.57	8.96
61	12.00% 2008	-	107.34	103.66	106.02	116.53	-	10.76	11.29	10.6	8.7
62	12.10% 2008	-	94.4	103.53	105.84	117.31	-	13.12	11.42	10.84	8.71
63	12.15% 2008	-	100.22	99.72	107.43	116.09	-	12.1	12.2	10.55	9.06
64	12.22% 2008	-	100.17	103.42	107.78	113.82	-	12.19	11.56	10.67	9.43
65	12.25% 2008	-	100.23	105	107.23	117.86	-	12.2	11.32	10.59	9.07
66	6.99% 2009	-	-	-	-	100.03	-	-	-	-	6.99
67	7.00% 2009	100	95.52	79.51	79.82	93.14	7	7.61	10.53	10.57	7.72
68	11.50% 2009	95.49	96.38	100.27	103.51	113.14	12.19	12.1	11.45	10.93	8.95
69	11.99% 2009	-	-	103.35	106.19	118.36	-	-	11.39	10.76	8.77
70	7.50% 2010	89.16	76.24	75.48	81.62	94.39	8.88	11.16	11.68	10.56	7.86
71	8.75% 2010	75.63	83.75	82.5	88.33	101.44	12.18	11.2	11.64	10.68	7.87
72	11.30% 2010	-	-	-	101.99	115.98	-	-	-	10.85	8.77
73	11.50% 2010	96.66	96.58	100.36	103.13	114.85	11.98	12.04	11.43	10.93	9.25
74	12.25% 2010	-	99.95	100.79	107.41	118.82	-	12.26	12.11	10.76	9.27
75	12.29% 2010	-	100.87	104.75	107.75	118.51	-	12.15	11.47	10.8	9.3
76	8.00% 2011	93.38	100	81.03	84.14	97.63	8.78	8	10.92	10.59	7.82
77	9.39% 2011	-	-	-	-	106.59	-	-	-	-	8.44
78	10.95% 2011	-	-	-	99.82	113.16	-	-	-	10.9	8.9
79	11.50% 2011	92.41	95.72	99.79	102.73	117.76	12.55	12.16	11.53	11	8.79
80	12.00% 2011	96.29	98.44	102.69	106.43	115.98	12.51	12.23	11.57	10.98	9.81
81	12.32% 2011	-	-	104.94	107.98	119.55	-	-	11.51	10.96	9.22
C) Between 10 and 15 years											
82	9.40% 2012	-	-	-	-	108.36	-	-	-	-	8.24
83	10.25% 2012	97.56	88.7	90.61	95.92	108.06	10.55	11.93	11.71	10.5	9.22
84	11.03% 2012	-	-	-	99.97	114.76	-	-	-	10.98	8.92
85	9.00% 2013	92.97	100.35	80.68	88.04	101.65	9.81	8.95	11.94	10.73	8.66
86	9.81% 2013	-	-	-	-	107.57	-	-	-	-	8.73
87	12.40% 2013	-	100.64	104.64	108.52	121.29	-	12.3	11.7	11.08	9.78
88	10.00% 2014	98.39	90.46	95.15	92.19	106.31	10.18	11.29	10.66	10.52	8.96
89	10.50% 2014	98.57	99.76	89.56	97.16	109.39	10.66	10.53	12.03	10.77	9.27
90	11.83% 2014	-	-	104.25	104.84	118.83	-	-	11.23	11.04	9.39
91	9.85% 2015	-	-	-	-	113.34	-	-	-	-	8.19
92	10.47% 2015	-	-	-	100.7	110.24	-	-	-	10.38	9.23
93	10.79% 2015	-	-	-	99.08	109.5	-	-	-	10.77	9.62
94	11.43% 2015	-	-	-	102.62	117.1	-	-	-	11.06	9.34

95	11.50% 2015	97.99	98.18	97.36	102.49	115.89	11.74	11.75	11.87	11.07	9.6
96	10.71% 2016	-	-	-	-	112.24	-	-	-	-	9.13
97	12.30% 2016	-	-	104.77	107.71	120	-	-	11.64	10.96	9.86
D) Over 15 Years											
98	8.07% 2017	-	-	-	-	104.21	-	-	-	-	7.55
99	10.45% 2018	-	-	-	-	110.23	-	-	-	-	9.35
100	12.60% 2018	-	100.4	105.31	110.08	124.75	-	12.54	11.88	11.22	9.95
101	10.03% 2019	-	-	-	-	110.76	-	-	-	-	9.02
102	10.70% 2020	-	-	-	96.58	111.12	-	-	-	11.02	9.48
103	11.60% 2020	-	-	-	-	117.97	-	-	-	-	9.81
104	10.25% 2021	-	-	-	-	109.37	-	-	-	-	9.22
105	10.18% 2026	-	-	-	-	112.91	-	-	-	-	8.91

* : 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