

**TABLE 69 : PRICES AND REDEMPTION YIELD ON CENTRAL
GOVERNMENT SECURITIES (SGL TRANSACTIONS)**

Sr. No.	Nomenclature of the loan	Annual average price (Rupees)					Yield * (Per cent per annum)				
		1999-00	2000-01	2001-02	2002-03	2003-04	1999-00	2000-01	2001-02	2002-03	2003-04
1	2	3	4	5	6	7	8	9	10	11	12
A) Terminable under 5 years											
1	6.50% 2004	88.35	88.84	97.05	99.28	100.62	9.91	10.30	7.72	6.87	5.21
2	9.50% 2004	92.75	98.17	104.47	104.65	102.93	11.72	10.07	7.18	6.29	5.06
3	11.00% 2004	-	-	-	107.68	-	-	-	-	6.16	-
4	11.30% 2004	97.25	103.82	110.26	109.00	105.59	12.09	10.08	7.39	6.15	4.80
5	11.50% 2004	102.13	103.50	108.78	107.89	103.98	10.84	10.08	7.99	5.80	4.88
6	11.75% 2004	103.01	104.69	109.33	108.72	104.64	10.84	10.14	8.06	6.28	4.73
7	11.95% 2004	103.85	105.06	109.87	109.47	105.19	10.81	10.23	8.15	6.05	4.66
8	11.98% 2004	103.99	105.19	111.02	110.29	106.40	10.83	10.22	7.88	6.32	4.64
9	12.35% 2004	103.15	107.49	111.45	109.31	104.56	11.37	9.77	6.67	6.42	4.82
10	12.59% 2004	106.06	107.18	111.45	110.06	105.41	10.77	10.11	7.71	6.32	4.89
11	6.50% 2005	89.46	83.37	99.92	97.23	101.55	8.95	11.27	6.55	7.44	5.37
12	8.25% 2005	85.69	91.53	102.17	105.98	106.11	11.83	10.53	7.37	5.96	5.07
13	9.90% 2005	-	98.46	106.90	108.66	107.61	-	10.21	7.87	6.19	4.98
14	10.20% 2005	-	99.39	107.87	110.18	108.99	-	10.15	8.03	6.07	4.61
15	10.50% 2005	97.86	100.18	106.54	109.26	106.95	11.05	10.45	8.50	6.35	5.54
16	11.19% 2005	100.79	103.16	111.29	111.82	111.17	10.99	10.25	7.82	6.56	4.81
17	11.25% 2005	100.95	103.31	110.53	110.58	109.99	11.00	10.34	7.83	6.09	5.15
18	13.75% 2005	110.32	110.39	119.24	116.66	114.81	11.05	10.95	6.79	6.81	5.27
19	14.00% 2005	111.34	112.49	117.56	117.93	113.91	11.18	10.72	8.38	6.38	5.20
20	14.00% 2005 @	112.26	112.77	117.12	120.05	116.32	10.85	10.47	8.59	6.56	5.14
21	4.83% 2006	-	-	-	-	100.44	-	-	-	-	4.65
22	6.75% 2006	74.18	81.01	91.50	100.84	103.09	12.95	11.58	8.86	6.34	5.35
23	7.01% 2006	-	-	100.33	-	-	-	-	6.93	-	-
24	11.00% 2006	-	101.74	112.39	114.14	115.96	-	10.55	7.92	6.90	4.92
25	11.25% 2006	103.99	-	-	-	-	10.37	-	-	-	-
26	11.50% 2006	101.55	104.65	111.17	115.35	116.98	11.14	10.27	8.13	6.61	5.22
27	11.68% 2006	102.75	104.85	114.47	116.96	115.86	11.04	10.42	7.86	6.34	4.95
28	11.75% 2006	102.93	104.97	114.63	116.87	116.06	11.07	10.41	8.06	6.37	4.99
29	13.85% 2006	110.49	112.80	119.00	123.66	123.21	11.50	10.90	8.38	6.81	4.95
30	13.85% 2006 @	109.10	113.97	119.40	123.30	123.11	11.79	10.56	8.73	6.92	5.53
31	14.00% 2006	110.98	113.28	119.48	121.85	119.84	11.43	10.72	8.71	6.68	5.09
32	6.75% 2007	90.89	79.58	92.00	100.25	103.76	8.38	11.41	7.81	6.74	5.37
33	11.50% 2007	101.36	103.98	114.60	119.97	121.81	11.22	10.42	8.30	6.65	5.24
34	11.90% 2007	103.34	106.19	116.95	119.67	122.79	11.20	10.41	8.24	6.62	4.96
35	12.50% 2007	105.11	107.72	117.58	121.83	122.58	11.42	10.84	8.91	6.96	5.00
36	13.05% 2007	108.63	110.64	119.71	125.02	125.34	11.25	10.62	8.37	6.48	5.00
37	13.65% 2007	108.58	113.48	123.08	124.83	125.80	11.86	10.72	8.26	6.26	5.23
38	6.00% 2008	-	-	-	-	102.26	-	-	-	-	5.66
39	9.50% 2008	90.33	94.54	105.05	111.94	116.79	11.38	10.26	8.62	6.75	5.16
40	10.80% 2008	96.19	100.22	112.04	118.97	122.88	11.52	10.71	8.47	6.80	5.67
41	11.40% 2008	-	102.97	116.31	123.38	127.30	-	10.74	8.26	6.57	5.06
42	11.50% 2008	101.03	103.81	113.94	121.02	125.40	11.30	10.57	8.96	7.03	5.19
43	12.00% 2008	103.66	106.02	116.53	124.15	127.68	11.29	10.60	8.70	6.65	5.13
44	12.10% 2008	103.53	105.84	117.31	125.36	128.25	11.42	10.84	8.71	6.49	4.90
45	12.15% 2008	99.72	107.43	116.09	123.88	125.63	12.20	10.55	9.06	6.90	5.39
46	12.22% 2008	103.42	107.78	113.82	126.72	128.64	11.56	10.67	9.43	6.52	5.39
47	12.25% 2008	105.00	107.23	117.86	126.28	129.90	11.32	10.59	9.07	6.74	5.31
B) Between 5 and 10 years											
48	5.48% 2009	-	-	-	-	103.18	-	-	-	-	4.82
49	6.65% 2009	-	-	-	99.94	107.01	-	-	-	6.69	5.15
50	6.99% 2009	-	-	100.03	100.10	-	-	-	6.99	6.97	-
51	7.00% 2009	79.51	79.82	93.14	101.64	107.55	10.53	10.57	7.72	6.62	5.56
52	11.50% 2009	100.27	103.51	113.14	123.35	129.47	11.45	10.93	8.95	6.95	5.36
53	11.99% 2009	103.35	106.19	118.36	127.08	132.40	11.39	10.76	8.77	6.78	5.15
54	5.87% 2010	-	-	-	99.76	103.26	-	-	-	5.90	5.31
55	6.00% 2010	-	-	-	-	101.38	-	-	-	-	5.75
56	6.20% 2010	-	-	-	-	102.50	-	-	-	-	5.65
57	7.50% 2010	75.48	81.62	94.39	103.53	110.94	11.68	10.56	7.86	6.74	5.54
58	7.55% 2010	-	-	-	104.95	112.77	-	-	-	6.70	5.24
59	8.75% 2010	82.50	88.33	101.44	110.42	118.69	11.64	10.68	7.87	6.83	5.59
60	11.30% 2010	-	101.99	115.98	126.10	133.80	-	10.85	8.77	6.99	5.35
61	11.50% 2010	100.36	103.13	114.85	126.65	133.21	11.43	10.93	9.25	6.84	5.30
62	12.25% 2010	100.79	107.41	118.82	130.90	137.74	12.11	10.76	9.27	7.05	5.42
63	12.29% 2010	104.75	107.75	118.51	129.57	136.31	11.47	10.80	9.30	6.98	5.38

(Continued)

TABLE 69 : PRICES AND REDEMPTION YIELD ON CENTRAL GOVERNMENT SECURITIES (SGL TRANSACTIONS) (Concl'd.)

Sr. No.	Nomenclature of the loan	Annual average price (Rupees)					Yield * (Per cent per annum)				
		1999-00	2000-01	2001-02	2002-03	2003-04	1999-00	2000-01	2001-02	2002-03	2003-04
1	2	3	4	5	6	7	8	9	10	11	12
64	5.03% 2011	-	-	-	-	100.00	-	-	-	-	5.02
65	8.00% 2011	81.03	84.14	97.63	105.85	114.53	10.92	10.59	7.82	6.93	5.68
66	9.39% 2011	-	-	106.59	116.05	125.20	-	-	8.44	6.90	5.37
67	10.95% 2011	-	99.82	113.16	125.12	134.17	-	10.90	8.90	6.97	5.44
68	11.50% 2011	99.79	102.73	117.76	130.49	139.54	11.53	11.00	8.79	6.86	5.29
69	12.00% 2011	102.69	106.43	115.98	130.00	140.52	11.57	10.98	9.81	7.42	5.69
70	12.32% 2011	104.94	107.98	119.55	132.12	140.41	11.51	10.96	9.22	7.14	5.49
71	6.72% 2007/2012 #	-	-	-	102.10	106.61	-	-	-	6.45	5.90
72	6.85% 2012	-	-	-	100.05	109.72	-	-	-	6.73	5.40
73	7.40% 2012	-	-	-	103.70	113.73	-	-	-	6.89	5.38
74	9.40% 2012	-	-	108.36	117.26	127.70	-	-	8.24	6.95	5.46
75	10.25% 2012	90.61	95.92	108.06	121.75	131.19	11.71	10.50	9.22	7.09	5.68
76	11.03% 2012	-	99.97	114.76	128.11	138.57	-	10.98	8.92	7.03	5.46
77	7.27% 2013	-	-	-	106.12	114.15	-	-	-	6.47	5.40
78	9.00% 2013	80.68	88.04	101.65	112.24	124.33	11.94	10.73	8.66	7.25	5.75
79	9.81% 2013	-	-	107.57	120.88	132.57	-	-	8.73	7.01	5.43
80	12.40% 2013	104.64	108.52	121.29	136.33	149.74	11.70	11.08	9.78	7.38	5.90
C) Between 10 and 15 years											
81	6.72% 2014	-	-	-	-	110.42	-	-	-	-	5.36
82	7.37% 2014	-	-	-	104.38	115.26	-	-	-	6.82	5.44
83	10.00% 2014	95.15	92.19	106.31	120.30	133.56	10.66	10.52	8.96	7.12	5.87
84	10.50% 2014	89.56	97.16	109.39	125.03	137.96	12.03	10.77	9.27	7.36	5.87
85	11.83% 2014	104.25	104.84	118.83	135.39	148.97	11.23	11.04	9.39	7.40	5.83
86	7.38% 2015	-	-	-	108.92	116.01	-	-	-	6.32	5.53
87	9.85% 2015	-	-	113.34	122.85	137.20	-	-	8.19	7.17	5.58
88	10.47% 2015	-	100.70	110.24	125.82	138.72	-	10.38	9.23	7.29	5.83
89	10.79% 2015	-	99.08	109.50	129.33	141.25	-	10.77	9.62	7.20	5.97
90	11.43% 2015	-	102.62	117.10	133.63	147.39	-	11.06	9.34	7.41	5.91
91	11.50% 2015	97.36	102.49	115.89	133.02	146.92	11.87	11.07	9.60	7.73	5.85
92	10.71% 2016	-	-	112.24	129.41	143.33	-	-	9.13	7.31	5.83
93	12.30% 2016	104.77	107.71	120.00	139.31	154.39	11.64	10.96	9.86	7.78	6.07
94	7.46% 2017	-	-	-	105.37	116.48	-	-	-	6.84	5.73
95	7.49% 2017	-	-	-	103.31	116.27	-	-	-	7.14	5.76
96	8.07% 2017	-	-	104.21	107.98	121.73	-	-	7.55	7.18	5.71
97	5.69% 2018	-	-	-	-	101.27	-	-	-	-	5.56
98	6.25% 2018	-	-	-	100.75	104.81	-	-	-	6.22	5.76
99	10.45% 2018	-	-	110.23	127.68	142.74	-	-	9.35	7.28	6.05
100	12.60% 2018	105.31	110.08	124.75	147.08	157.42	11.88	11.22	9.95	7.34	6.37
D) Over 15 years											
101	5.64% 2019	-	-	-	-	98.95	-	-	-	-	5.69
102	6.05% 2019	-	-	-	-	103.32	-	-	-	-	5.75
103	10.03% 2019	-	-	110.76	126.40	140.77	-	-	9.02	7.15	6.04
104	6.35% 2020	-	-	-	-	105.77	-	-	-	-	5.81
105	10.70% 2020	-	96.58	111.12	130.48	146.93	-	11.02	9.48	7.57	6.09
106	11.60% 2020	-	-	117.97	140.09	157.22	-	-	9.81	7.54	6.06
107	10.25% 2021	-	-	109.37	128.12	144.73	-	-	9.22	7.45	6.11
108	5.87% 2022	-	-	-	-	99.59	-	-	-	-	5.91
109	8.35% 2022	-	-	-	109.97	125.96	-	-	-	7.41	6.04
110	6.17% 2023	-	-	-	-	103.28	-	-	-	-	5.91
111	6.30% 2023	-	-	-	-	103.71	-	-	-	-	6.00
112	10.18% 2026	-	-	112.91	128.74	149.19	-	-	8.91	7.58	6.17
113	6.01% 2028	-	-	-	-	100.53	-	-	-	-	5.98
114	6.13% 2028	-	-	-	-	101.57	-	-	-	-	6.01
115	7.95% 2032	-	-	-	108.16	124.28	-	-	-	7.23	6.16

* Based on redemption yield which is computed from 2000-01 as the mean of the daily weighted average yield 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 2000-01, the redemption yield was not weighted and was computed as an average of daily prices of each security.

@ Security issued on an instalment basis.

GOI securities issued with call and put options exercisable on or after 5 years from the date of issue.