

TABLE 75 : 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)				
		2001-02	2002-03	2003-04	2004-05	2005-06	2001-02	2002-03	2003-04	2004-05	2005-06
1	2	3	4	5	6	7	8	9	10	11	12
A) Terminable under 5 years											
1.	4.83% 2006	-	-	100.44	99.34	99.12	-	-	4.65	5.08	5.94
2.	6.75% 2006	91.50	100.84	103.09	101.26	100.77	8.86	6.34	5.35	6.04	5.72
3.	7.01% 2006	100.33	-	-	-	-	6.93	-	-	-	-
4.	11.00% 2006	112.39	114.14	115.96	109.79	103.93	7.92	6.90	4.92	5.21	6.26
5.	11.25% 2006	-	-	-	107.90	102.03	-	-	-	6.04	6.85
6.	11.50% 2006	111.17	115.35	116.98	108.83	103.05	8.13	6.61	5.22	5.57	6.37
7.	11.68% 2006	114.47	116.96	115.86	109.10	102.96	7.86	6.34	4.95	5.51	5.92
8.	11.75% 2006	114.63	116.87	116.06	109.28	103.34	8.06	6.37	4.99	5.50	5.82
9.	13.85% 2006	119.00	123.66	123.21	114.85	106.88	8.38	6.81	4.95	5.86	6.30
10.	13.85% 2006@	119.40	123.30	123.11	114.34	105.10	8.73	6.92	5.53	5.45	6.46
11.	14.00% 2006	119.48	121.85	119.84	111.71	103.37	8.71	6.68	5.09	5.47	-
12.	6.75% 2007	92.00	100.25	103.76	102.44	100.53	7.81	6.74	5.37	6.05	6.49
13.	11.50% 2007	114.60	119.97	121.81	115.15	109.39	8.30	6.65	5.24	6.05	6.45
14.	11.90% 2007	116.95	119.67	122.79	115.47	108.84	8.24	6.62	4.96	5.66	6.20
15.	12.50% 2007	117.58	121.83	122.58	116.83	107.60	8.91	6.96	5.00	5.36	6.56
16.	13.05% 2007	119.71	125.02	125.34	117.09	110.04	8.37	6.48	5.00	5.59	6.37
17.	13.65% 2007	123.08	124.83	125.80	118.64	108.75	8.26	6.26	5.23	5.70	6.24
18.	6.00% 2008	-	-	102.26	-	-	-	-	5.66	-	-
19.	9.50% 2008	105.05	111.94	116.79	110.47	106.42	8.62	6.75	5.16	6.19	6.59
20.	10.80% 2008	112.04	118.97	122.88	117.64	111.19	8.47	6.80	5.67	5.79	6.56
21.	11.40% 2008	116.31	123.38	127.30	119.40	113.10	8.26	6.57	5.06	5.73	6.40
22.	11.50% 2008	113.94	121.02	125.40	117.99	112.38	8.96	7.03	5.19	5.89	6.38
23.	12.00% 2008	116.53	124.15	127.68	119.67	113.14	8.70	6.65	5.13	6.03	6.41
24.	12.10% 2008	117.31	125.36	128.25	120.08	113.36	8.71	6.49	4.90	5.87	6.62
25.	12.15% 2008	116.09	123.88	125.63	123.91	113.36	9.06	6.90	5.39	5.10	6.32
26.	12.22% 2008	113.82	126.72	128.64	120.75	114.98	9.43	6.52	5.39	5.99	6.35
27.	12.25% 2008	117.86	126.28	129.90	122.11	114.92	9.07	6.74	5.31	5.89	6.55
28.	5.48% 2009	-	-	103.18	100.33	95.10	-	-	4.82	5.57	6.87
29.	6.65% 2009	-	99.94	107.01	103.01	100.25	-	6.69	5.15	6.18	6.54
30.	6.99% 2009	100.03	100.10	-	-	-	6.99	6.97	-	-	-
31.	7.00% 2009	93.14	101.64	107.55	103.80	100.93	7.72	6.62	5.56	6.34	6.73
32.	11.50% 2009	113.14	123.35	129.47	121.90	115.10	8.95	6.95	5.36	5.98	6.71
33.	11.99% 2009	118.36	127.08	132.40	123.83	116.71	8.77	6.78	5.15	5.80	6.59
34.	5.87% 2010	-	99.76	103.26	99.82	97.32	-	5.90	5.31	5.61	6.57
35.	6.00% 2010	-	-	101.38	-	-	-	-	5.75	-	-
36.	6.20% 2010	-	-	102.50	-	-	-	-	5.65	-	-
37.	7.50% 2010	94.39	103.53	110.94	106.82	101.65	7.86	6.74	5.54	6.04	6.89
38.	7.55% 2010	-	104.95	112.77	107.50	103.34	-	6.70	5.24	6.02	6.69
39.	8.75% 2010	101.44	110.42	118.69	115.37	107.93	7.87	6.83	5.59	5.92	6.95
40.	11.30% 2010	115.98	126.10	133.80	125.14	118.27	8.77	6.99	5.35	5.86	6.85
41.	11.50% 2010	114.85	126.65	133.21	125.51	118.28	9.25	6.84	5.30	6.32	6.85
42.	12.25% 2010	118.82	130.90	137.74	129.48	121.60	9.27	7.05	5.42	5.87	6.86
43.	12.29% 2010	118.51	129.57	136.31	127.22	120.09	9.30	6.98	5.38	6.09	6.85
B) Between 5 and 10 years											
44.	5.03% 2011	-	-	100.00	-	-	-	-	5.02	-	-
45.	8.00% 2011	97.63	105.85	114.53	109.10	103.90	7.82	6.93	5.68	6.54	7.10
46.	9.39% 2011	106.59	116.05	125.20	117.71	111.91	8.44	6.90	5.37	6.17	6.86
47.	10.95% 2011	113.16	125.12	134.17	125.22	118.64	8.90	6.97	5.44	6.26	6.96
48.	11.50% 2011	117.76	130.49	139.54	129.61	121.81	8.79	6.86	5.29	5.90	6.98
49.	12.00% 2011	115.98	130.00	140.52	129.86	124.51	9.81	7.42	5.69	6.71	7.03
50.	12.32% 2011	119.55	132.12	140.41	131.04	124.14	9.22	7.14	5.49	6.38	6.89

(Continued)

TABLE 75 : 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)				
		2001-02	2002-03	2003-04	2004-05	2005-06	2001-02	2002-03	2003-04	2004-05	2005-06
1	2	3	4	5	6	7	8	9	10	11	12
51.	6.72% 2007/2012 #	-	102.10	106.61	103.21	101.15	-	6.45	5.90	6.09	6.51
52.	6.85% 2012	-	100.05	109.72	103.96	99.94	-	6.73	5.40	6.00	6.86
53.	7.40% 2012	-	103.70	113.73	107.38	102.30	-	6.89	5.38	6.21	6.95
54.	9.40% 2012	108.36	117.26	127.70	119.21	113.05	8.24	6.95	5.46	6.18	6.96
55.	10.25% 2012	108.06	121.75	131.19	121.34	116.87	9.22	7.09	5.68	6.75	7.06
56.	11.03% 2012	114.76	128.11	138.57	128.75	121.54	8.92	7.03	5.46	6.16	7.02
57.	7.27% 2013	-	106.12	114.15	107.28	101.63	-	6.47	5.40	6.05	6.98
58.	9.00% 2013	101.65	112.24	124.33	117.17	111.37	8.66	7.25	5.75	6.57	7.06
59.	9.81% 2013	107.57	120.88	132.57	123.20	116.04	8.73	7.01	5.43	6.02	7.11
60.	12.40% 2013	121.29	136.33	149.74	139.85	131.28	9.78	7.38	5.90	6.65	7.17
61.	6.72% 2014	-	-	110.42	105.32	97.88	-	-	5.36	5.52	7.05
62.	7.37% 2014	-	104.38	115.26	108.49	102.04	-	6.82	5.44	6.14	7.04
63.	10.00% 2014	106.31	120.30	133.56	124.42	117.54	8.96	7.12	5.87	6.71	7.22
64.	10.50% 2014	109.39	125.03	137.96	129.97	121.53	9.27	7.36	5.87	6.74	7.28
65.	11.83% 2014	118.83	135.39	148.97	139.11	130.76	9.39	7.40	5.83	6.48	7.17
66.	7.38% 2015	-	108.92	116.01	108.96	102.03	-	6.32	5.53	6.26	7.06
67.	9.85% 2015	113.34	122.85	137.20	126.93	118.45	8.19	7.17	5.58	6.18	7.24
68.	10.47% 2015	110.24	125.82	138.72	129.36	121.87	9.23	7.29	5.83	6.40	7.22
69.	10.79% 2015	109.50	129.33	141.25	128.70	125.02	9.62	7.20	5.97	6.87	7.22
70.	11.43% 2015	117.10	133.63	147.39	137.58	129.20	9.34	7.41	5.91	6.42	7.19
71.	11.50% 2015	115.89	133.02	146.92	137.96	129.35	9.60	7.73	5.85	6.71	7.27
C) Between 10 and 15 years											
72.	5.59% 2016	-	-	-	92.44	88.28	-	-	-	6.40	7.17
73.	10.71% 2016	112.24	129.41	143.33	133.13	125.60	9.13	7.31	5.83	6.36	7.26
74.	12.30% 2016	120.00	139.31	154.39	145.92	136.99	9.86	7.78	6.07	6.63	7.26
75.	7.46% 2017	-	105.37	116.48	108.82	101.92	-	6.84	5.73	6.47	7.25
76.	7.49% 2017	-	103.31	116.27	108.64	101.78	-	7.14	5.76	6.35	7.25
77.	8.07% 2017	104.21	107.98	121.73	114.05	106.43	7.55	7.18	5.71	6.40	7.22
78.	5.69% 2018	-	-	101.27	93.08	87.09	-	-	5.56	6.39	7.29
79.	6.25% 2018	-	100.75	104.81	98.50	92.11	-	6.22	5.76	6.46	7.23
80.	10.45% 2018	110.23	127.68	142.74	134.68	125.25	9.35	7.28	6.05	6.44	7.34
81.	12.60% 2018	124.75	147.08	157.42	-	140.47	9.95	7.34	6.37	-	7.61
82.	5.64% 2019	-	-	98.95	92.12	86.08	-	-	5.69	6.27	7.27
83.	6.05% 2019	-	-	103.32	95.65	89.59	-	-	5.75	6.45	7.27
84.	10.03% 2019	110.76	126.40	140.77	131.54	122.85	9.02	7.15	6.04	6.68	7.38
85.	6.35% 2020	-	-	105.77	97.83	91.56	-	-	5.81	6.52	7.33
86.	10.70% 2020	111.12	130.48	146.93	137.07	128.20	9.48	7.57	6.09	6.85	7.46
87.	11.60% 2020	117.97	140.09	157.22	147.67	137.79	9.81	7.54	6.06	6.78	7.36
D) Over 15 years											
88.	10.25% 2021	109.37	128.12	144.73	134.06	125.66	9.22	7.45	6.11	6.78	7.46
89.	5.87% 2022	-	-	99.59	95.22	85.24	-	-	5.91	5.88	7.51
90.	8.35% 2022	-	109.97	125.96	116.88	109.27	-	7.41	6.04	6.70	7.41
91.	6.17% 2023	-	-	103.28	95.23	88.19	-	-	5.91	6.60	7.38
92.	6.30% 2023	-	-	103.71	96.35	89.60	-	-	6.00	6.52	7.36
93.	10.18% 2026	112.91	128.74	149.19	137.24	128.11	8.91	7.58	6.17	6.94	7.49
94.	6.01% 2028	-	-	100.53	95.65	85.04	-	-	5.98	6.66	7.38
95.	6.13% 2028	-	-	101.57	93.23	86.00	-	-	6.01	6.63	7.42
96.	7.95% 2032	-	108.16	124.28	113.06	104.57	-	7.23	6.16	6.97	7.57
97.	7.5% 2034	-	-	-	103.06	99.39	-	-	-	7.25	7.54
98.	7.40% 2035	-	-	-	-	98.24	-	-	-	-	7.55

* 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 aggregate 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.