TABLE 71 : 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)				
		2000-01	2001-02	2002-03	2003-04	2004-05	2000-01	2001-02	2002-03	2003-04	2004-05
1	2	3	4	5	6	7	8	9	10	11	12
A)	**Terminable under 5 years**										
1	6.18% 2005	-	-	-	-	101.01	-	-	-	-	5.17
2	6.50% 2005	83.37	99.92	97.23	101.55	101.14	11.27	6.55	7.44	5.37	5.62
3	8.25% 2005	91.53	102.17	105.98	106.11	102.47	10.53	7.37	5.96	5.07	5.55
4	9.90% 2005	98.46	106.90	108.66	107.61	102.83	10.21	7.87	6.19	4.98	5.04
5	10.20% 2005	99.39	107.87	110.18	108.99	103.73	10.15	8.03	6.07	4.61	5.16
6	10.50% 2005	100.18	106.54	109.26	106.95	103.44	10.45	8.50	6.35	5.54	5.49
7	11.19% 2005	103.16	111.29	111.82	111.17	105.11	10.25	7.82	6.56	4.81	5.26
8	11.25% 2005	103.31	110.53	110.58	109.99	104.33	10.34	7.83	6.09	5.15	5.40
9	13.75% 2005	110.39	119.24	116.66	114.81	106.23	10.95	6.79	6.81	5.27	5.00
10	14.00% 2005	112.49	117.56	117.93	113.91	105.59	10.72	8.38	6.38	5.20	5.69
11	14.00% 2005 @	112.77	117.12	120.05	116.32	107.94	10.47	8.59	6.56	5.14	5.56
12	4.83% 2006	-	-	-	100.44	99.34	-	-	-	4.65	5.08
13	6.75% 2006	81.01	91.50	100.84	103.09	101.26	11.58	8.86	6.34	5.35	6.04
14	7.01% 2006	-	100.33	-	-	-	-	6.93	-	-	-
15	11.00% 2006	101.74	112.39	114.14	115.96	109.79	10.55	7.92	6.90	4.92	5.21
16	11.25% 2006	-	-	-	-	107.90	-	-	-	-	6.04
17	11.50% 2006	104.65	111.17	115.35	116.98	108.83	10.27	8.13	6.61	5.22	5.57
18	11.68% 2006	104.85	114.47	116.96	115.86	109.10	10.42	7.86	6.34	4.95	5.51
19	11.75% 2006	104.97	114.63	116.87	116.06	109.28	10.41	8.06	6.37	4.99	5.50
20	13.85% 2006	112.80	119.00	123.66	123.21	114.85	10.90	8.38	6.81	4.95	5.86
21	13.85% 2006 @	113.97	119.40	123.30	123.11	114.34	10.56	8.73	6.92	5.53	5.45
22	14.00% 2006	113.28	119.48	121.85	119.84	111.71	10.72	8.71	6.68	5.09	5.47
23	6.75% 2007	79.58	92.00	100.25	103.76	102.44	11.41	7.81	6.74	5.37	6.05
24	11.50% 2007	103.98	114.60	119.97	121.81	115.15	10.42	8.30	6.65	5.24	6.05
25	11.90% 2007	106.19	116.95	119.67	122.79	115.47	10.41	8.24	6.62	4.96	5.66
26	12.50% 2007	107.72	117.58	121.83	122.58	116.83	10.84	8.91	6.96	5.00	5.36
27	13.05% 2007	110.64	119.71	125.02	125.34	117.09	10.62	8.37	6.48	5.00	5.59
28	13.65% 2007	113.48	123.08	124.83	125.80	118.64	10.72	8.26	6.26	5.23	5.70
29	6.00% 2008	-	-	-	102.26	-	-	-	-	5.66	-
30	9.50% 2008	94.54	105.05	111.94	116.79	110.47	10.26	8.62	6.75	5.16	6.19
31	10.80% 2008	100.22	112.04	118.97	122.88	117.64	10.71	8.47	6.80	5.67	5.79
32	11.40% 2008	102.97	116.31	123.38	127.30	119.40	10.74	8.26	6.57	5.06	5.73
33	11.50% 2008	103.81	113.94	121.02	125.40	117.99	10.57	8.96	7.03	5.19	5.89
34	12.00% 2008	106.02	116.53	124.15	127.68	119.67	10.60	8.70	6.65	5.13	6.03
35	12.10% 2008	105.84	117.31	125.36	128.25	120.08	10.84	8.71	6.49	4.90	5.87
36	12.15% 2008	107.43	116.09	123.88	125.63	123.91	10.55	9.06	6.90	5.39	5.10
37	12.22% 2008	107.78	113.82	126.72	128.64	120.75	10.67	9.43	6.52	5.39	5.99
38	12.25% 2008	107.23	117.86	126.28	129.90	122.11	10.59	9.07	6.74	5.31	5.89
39	5.48% 2009	-	-	-	103.18	100.33	-	-	-	4.82	5.57
40	6.65% 2009	-	-	99.94	107.01	103.01	-	-	6.69	5.15	6.18
41	6.99% 2009	-	100.03	100.10	-	-	-	6.99	6.97	-	-
42	7.00% 2009	79.82	93.14	101.64	107.55	103.80	10.57	7.72	6.62	5.56	6.34
43	11.50% 2009	103.51	113.14	123.35	129.47	121.90	10.93	8.95	6.95	5.36	5.98
44	11.99% 2009	106.19	118.36	127.08	132.40	123.83	10.76	8.77	6.78	5.15	5.80
B)	**Between 5 and 10 years**										
45	5.87% 2010	-	-	99.76	103.26	99.82	-	-	5.90	5.31	5.61
46	6.00% 2010	-	-	-	101.38	-	-	-	-	5.75	-
47	6.20% 2010	-	-	-	102.50	-	-	-	-	5.65	-
48	7.50% 2010	81.62	94.39	103.53	110.94	106.82	10.56	7.86	6.74	5.54	6.04
49	7.55% 2010	-	-	104.95	112.77	107.50	-	-	6.70	5.24	6.02
50	8.75% 2010	88.33	101.44	110.42	118.69	115.37	10.68	7.87	6.83	5.59	5.92
51	11.30% 2010	101.99	115.98	126.10	133.80	125.14	10.85	8.77	6.99	5.35	5.86
52	11.50% 2010	103.13	114.85	126.65	133.21	125.51	10.93	9.25	6.84	5.30	6.32
53	12.25% 2010	107.41	118.82	130.90	137.74	129.48	10.76	9.27	7.05	5.42	5.87
54	12.29% 2010	107.75	118.51	129.57	136.31	127.22	10.80	9.30	6.98	5.38	6.09
55	5.03% 2011	-	-	-	100.00	-	-	-	-	5.02	-
56	8.00% 2011	84.14	97.63	105.85	114.53	109.10	10.59	7.82	6.93	5.68	6.54
57	9.39% 2011	-	106.59	116.05	125.20	117.71	-	8.44	6.90	5.37	6.17
58	10.95% 2011	99.82	113.16	125.12	134.17	125.22	10.90	8.90	6.97	5.44	6.26
59	11.50% 2011	102.73	117.76	130.49	139.54	129.61	11.00	8.79	6.86	5.29	5.90
60	12.00% 2011	106.43	115.98	130.00	140.52	129.86	10.98	9.81	7.42	5.69	6.71
61	12.32% 2011	107.98	119.55	132.12	140.41	131.04	10.96	9.22	7.14	5.49	6.38

(Continued)

TABLE 71 : PRICES AND REDEMPTION YIELD ON CENTRAL GOVERNMENT SECURITIES (SGL TRANSACTIONS) (Concld.)

Sr. No.	Nomenclature of the loan	Annual average price (Rupees)					Yield * (Per cent per annum)				
		2000-01	2001-02	2002-03	2003-04	2004-05	2000-01	2001-02	2002-03	2003-04	2004-05
1	2	3	4	5	6	7	8	9	10	11	12
62	6.72% 2007/2012 #	-	-	102.10	106.61	103.21	-	-	6.45	5.90	6.09
63	6.85% 2012	-	-	100.05	109.72	103.96	-	-	6.73	5.40	6.00
64	7.40% 2012	-	-	103.70	113.73	107.38	-	-	6.89	5.38	6.21
65	9.40% 2012	-	108.36	117.26	127.70	119.21	-	8.24	6.95	5.46	6.18
66	10.25% 2012	95.92	108.06	121.75	131.19	121.34	10.50	9.22	7.09	5.68	6.75
67	11.03% 2012	99.97	114.76	128.11	138.57	128.75	10.98	8.92	7.03	5.46	6.16
68	7.27% 2013	-	-	106.12	114.15	107.28	-	-	6.47	5.40	6.05
69	9.00% 2013	88.04	101.65	112.24	124.33	117.17	10.73	8.66	7.25	5.75	6.57
70	9.81% 2013	-	107.57	120.88	132.57	123.20	-	8.73	7.01	5.43	6.02
71	12.40% 2013	108.52	121.29	136.33	149.74	139.85	11.08	9.78	7.38	5.90	6.65
72	6.72% 2014	-	-	-	110.42	105.32	-	-	-	5.36	5.52
73	7.37% 2014	-	-	104.38	115.26	108.49	-	-	6.82	5.44	6.14
74	10.00% 2014	92.19	106.31	120.30	133.56	124.42	10.52	8.96	7.12	5.87	6.71
75	10.50% 2014	97.16	109.39	125.03	137.96	129.97	10.77	9.27	7.36	5.87	6.74
76	11.83% 2014	104.84	118.83	135.39	148.97	139.11	11.04	9.39	7.40	5.83	6.48
C)	**Between 10 and 15 years**										
77	7.38% 2015	-	-	108.92	116.01	108.96	-	-	6.32	5.53	6.26
78	9.85% 2015	-	113.34	122.85	137.20	126.93	-	8.19	7.17	5.58	6.18
79	10.47% 2015	100.70	110.24	125.82	138.72	129.36	10.38	9.23	7.29	5.83	6.40
80	10.79% 2015	99.08	109.50	129.33	141.25	128.70	10.77	9.62	7.20	5.97	6.87
81	11.43% 2015	102.62	117.10	133.63	147.39	137.58	11.06	9.34	7.41	5.91	6.42
82	11.50% 2015	102.49	115.89	133.02	146.92	137.96	11.07	9.60	7.73	5.85	6.71
83	5.59% 2016	-	-	-	-	92.44	-	-	-	-	6.40
84	10.71% 2016	-	112.24	129.41	143.33	133.13	-	9.13	7.31	5.83	6.36
85	12.30% 2016	107.71	120.00	139.31	154.39	145.92	10.96	9.86	7.78	6.07	6.63
86	7.46% 2017	-	-	105.37	116.48	108.82	-	-	6.84	5.73	6.47
87	7.49% 2017	-	-	103.31	116.27	108.64	-	-	7.14	5.76	6.35
88	8.07% 2017	-	104.21	107.98	121.73	114.05	-	7.55	7.18	5.71	6.40
89	5.69% 2018	-	-	-	101.27	93.08	-	-	-	5.56	6.39
90	6.25% 2018	-	-	100.75	104.81	98.50	-	-	6.22	5.76	6.46
91	10.45% 2018	-	110.23	127.68	142.74	134.68	-	9.35	7.28	6.05	6.44
92	12.60% 2018	110.08	124.75	147.08	157.42	-	11.22	9.95	7.34	6.37	-
93	5.64% 2019	-	-	-	98.95	92.12	-	-	-	5.69	6.27
94	6.05% 2019	-	-	-	103.32	95.65	-	-	-	5.75	6.45
95	10.03% 2019	-	110.76	126.40	140.77	131.54	-	9.02	7.15	6.04	6.68
D)	**Over 15 years**										
96	6.35% 2020	-	-	-	105.77	97.83	-	-	-	5.81	6.52
97	10.70% 2020	96.58	111.12	130.48	146.93	137.07	11.02	9.48	7.57	6.09	6.85
98	11.60% 2020	-	117.97	140.09	157.22	147.67	-	9.81	7.54	6.06	6.78
99	10.25% 2021	-	109.37	128.12	144.73	134.06	-	9.22	7.45	6.11	6.78
100	5.87% 2022	-	-	-	99.59	95.22	-	-	-	5.91	5.88
101	8.35% 2022	-	-	109.97	125.96	116.88	-	-	7.41	6.04	6.70
102	6.17% 2023	-	-	-	103.28	95.23	-	-	-	5.91	6.60
103	6.30% 2023	-	-	-	103.71	96.35	-	-	-	6.00	6.52
104	10.18% 2026	-	112.91	128.74	149.19	137.24	-	8.91	7.58	6.17	6.94
105	6.01% 2028	-	-	-	100.53	95.65	-	-	-	5.98	6.66
106	6.13% 2028	-	-	-	101.57	93.23	-	-	-	6.01	6.63
107	7.95% 2032	-	-	108.16	124.28	113.06	-	-	7.23	6.16	6.97
108	7.5% 2034	-	-	-	-	103.06	-	-	-	-	7.25

* 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.