TABLE 76 : 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)				
		2002-03	2003-04	2004-05	2005-06	2006-07	2002-03	2003-04	2004-05	2005-06	2006-07
1	2	3	4	5	6	7	8	9	10	11	12
A) Terminable under 5 years											
1	6.75% 2007	100.25	103.76	102.44	100.53	100.04	6.74	5.37	6.05	6.49	6.73
2	11.50% 2007	119.97	121.81	115.15	109.39	104.06	6.65	5.24	6.05	6.45	7.11
3	11.90% 2007	119.67	122.79	115.47	108.84	103.15	6.62	4.96	5.66	6.20	6.96
4	13.05% 2007	125.02	125.34	117.09	110.04	103.61	6.48	5.00	5.59	6.37	7.12
5	6.00% 2008	-	102.26	-	-	-	-	5.66	-	-	-
6	9.50% 2008	111.94	116.79	110.47	106.42	103.29	6.75	5.16	6.19	6.59	7.14
7	10.80% 2008	118.97	122.88	117.64	111.19	108.28	6.80	5.67	5.79	6.56	6.65
8	11.40% 2008	123.38	127.30	119.40	113.10	107.34	6.57	5.06	5.73	6.40	7.22
9	11.50% 2008	121.02	125.40	117.99	112.38	106.88	7.03	5.19	5.89	6.38	7.08
10	12.00% 2008	124.15	127.68	119.67	113.14	107.27	6.65	5.13	6.03	6.41	7.04
11	12.10% 2008	125.36	128.25	120.08	113.36	107.92	6.49	4.90	5.87	6.62	7.54
12	12.15% 2008	123.88	125.63	123.91	113.36	106.35	6.90	5.39	5.10	6.32	7.75
13	12.22% 2008	126.72	128.64	120.75	114.98	110.45	6.52	5.39	5.99	6.35	6.86
14	12.25% 2008	126.28	129.90	122.11	114.92	108.92	6.74	5.31	5.89	6.55	7.07
15	5.48% 2009	-	103.18	100.33	95.10	96.06	-	4.82	5.57	6.87	6.88
16	6.65% 2009	99.94	107.01	103.01	100.25	98.50	6.69	5.15	6.18	6.54	7.51
17	6.99% 2009	100.10	-	-	-	-	6.97	-	-	-	-
18	7.00% 2009	101.64	107.55	103.80	100.93	99.10	6.62	5.56	6.34	6.73	7.50
19	11.50% 2009	123.35	129.47	121.90	115.10	109.69	6.95	5.36	5.98	6.71	7.52
20	11.99% 2009	127.08	132.40	123.83	116.71	110.90	6.78	5.15	5.80	6.59	7.25
21	5.87% 2010	99.76	103.26	99.82	97.32	-	5.90	5.31	5.61	6.57	-
22	6.00% 2010	-	101.38	-	-	-	-	5.75	-	-	-
23	6.20% 2010	-	102.50	-	-	-	-	5.65	-	-	-
24	7.50% 2010	103.53	110.94	106.82	101.65	99.25	6.74	5.54	6.04	6.89	7.77
25	7.55% 2010	104.95	112.77	107.50	103.34	100.45	6.70	5.24	6.02	6.69	7.42
26	8.75% 2010	110.42	118.69	115.37	107.93	102.97	6.83	5.59	5.92	6.95	7.98
27	11.30% 2010	126.10	133.80	125.14	118.27	112.98	6.99	5.35	5.86	6.85	7.39
28	11.50% 2010	126.65	133.21	125.51	118.28	113.14	6.84	5.30	6.32	6.85	7.43
29	12.25% 2010	130.90	137.74	129.48	121.60	115.66	7.05	5.42	5.87	6.86	7.45
30	12.29% 2010	129.57	136.31	127.22	120.09	113.97	6.98	5.38	6.09	6.85	7.50
31	5.03% 2011	-	100.00	-	-	-	-	5.02	-	-	-
32	8.00% 2011	105.85	114.53	109.10	103.90	100.88	6.93	5.68	6.54	7.10	7.86
33	9.39% 2011	116.05	125.20	117.71	111.91	107.31	6.90	5.37	6.17	6.86	7.52
34	10.95% 2011	125.12	134.17	125.22	118.64	114.43	6.97	5.44	6.26	6.96	7.33
35	11.50% 2011	130.49	139.54	129.61	121.81	116.26	6.86	5.29	5.90	6.98	7.43
36	12.00% 2011	130.00	140.52	129.86	124.51	116.59	7.42	5.69	6.71	7.03	7.97
37	12.32% 2011	132.12	140.41	131.04	124.14	117.14	7.14	5.49	6.38	6.89	7.59
B) Between 5 and 10 years											
38	6.72% 2007/2012 #	102.10	106.61	103.21	101.15	99.18	6.45	5.90	6.09	6.51	6.93
39	6.85% 2012	100.05	109.72	103.96	99.94	96.90	6.73	5.40	6.00	6.86	7.58
40	7.40% 2012	103.70	113.73	107.38	102.30	99.45	6.89	5.38	6.21	6.95	7.55
41	9.40% 2012	117.26	127.70	119.21	113.05	108.01	6.95	5.46	6.18	6.96	7.60
42	10.25% 2012	121.75	131.19	121.34	116.87	110.54	7.09	5.68	6.75	7.06	7.88
43	11.03% 2012	128.11	138.57	128.75	121.54	115.01	7.03	5.46	6.16	7.02	7.81
44	7.27% 2013	106.12	114.15	107.28	101.63	98.07	6.47	5.40	6.05	6.98	7.58
45	9.00% 2013	112.24	124.33	117.17	111.37	105.90	7.25	5.75	6.57	7.06	7.86
46	9.81% 2013	120.88	132.57	123.20	116.04	110.40	7.01	5.43	6.02	7.11	7.85
47	12.40% 2013	136.33	149.74	139.85	131.28	123.72	7.38	5.90	6.65	7.17	7.93

(Continued)

TABLE 76 : 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)				
		2002-03	2003-04	2004-05	2005-06	2006-07	2002-03	2003-04	2004-05	2005-06	2006-07
1	2	3	4	5	6	7	8	9	10	11	12
48	6.72% 2014	-	110.42	105.32	97.88	92.54	-	5.36	5.52	7.05	8.05
49	7.37% 2014	104.38	115.26	108.49	102.04	98.12	6.82	5.44	6.14	7.04	7.74
50	10.00% 2014	120.30	133.56	124.42	117.54	112.86	7.12	5.87	6.71	7.22	7.71
51	10.50% 2014	125.03	137.96	129.97	121.53	115.76	7.36	5.87	6.74	7.28	7.83
52	11.83% 2014	135.39	148.97	139.11	130.76	124.42	7.40	5.83	6.48	7.17	7.84
53	7.38% 2015	108.92	116.01	108.96	102.03	98.03	6.32	5.53	6.26	7.06	7.70
54	9.85% 2015	122.85	137.20	126.93	118.45	112.96	7.17	5.58	6.18	7.24	7.76
55	10.47% 2015	125.82	138.72	129.36	121.87	118.10	7.29	5.83	6.40	7.22	7.59
56	10.79% 2015	129.33	141.25	128.70	125.02	119.63	7.20	5.97	6.87	7.22	7.65
57	11.43% 2015	133.63	147.39	137.58	129.20	122.94	7.41	5.91	6.42	7.19	7.92
58	11.50% 2015	133.02	146.92	137.96	129.35	121.73	7.73	5.85	6.71	7.27	7.91
59	5.59% 2016	-	-	92.44	88.28	85.95	-	-	6.40	7.17	7.66
60	7.59% 2016	-	-	-	-	98.96	-	-	-	-	7.79
61	10.71% 2016	129.41	143.33	133.13	125.60	118.72	7.31	5.83	6.36	7.26	7.95
62	12.30% 2016	139.31	154.39	145.92	136.99	129.49	7.78	6.07	6.63	7.26	8.21
C) Between 10 and 15 years											
63	7.46% 2017	105.37	116.48	108.82	101.92	97.43	6.84	5.73	6.47	7.25	7.81
64	7.49% 2017	103.31	116.27	108.64	101.78	97.59	7.14	5.76	6.35	7.25	7.82
65	8.07% 2017	107.98	121.73	114.05	106.43	102.01	7.18	5.71	6.40	7.22	7.80
66	5.69% 2018	-	101.27	93.08	87.09	82.62	-	5.56	6.39	7.29	7.95
67	6.25% 2018	100.75	104.81	98.50	92.11	87.86	6.22	5.76	6.46	7.23	7.91
68	10.45% 2018	127.68	142.74	134.68	125.25	117.99	7.28	6.05	6.44	7.34	8.05
69	12.60% 2018	147.08	157.42	-	140.47	135.08	7.34	6.37	-	7.61	7.91
70	5.64% 2019	-	98.95	92.12	86.08	81.91	-	5.69	6.27	7.27	8.12
71	6.05% 2019	-	103.32	95.65	89.59	84.94	-	5.75	6.45	7.27	7.91
72	10.03% 2019	126.40	140.77	131.54	122.85	117.23	7.15	6.04	6.68	7.38	7.83
73	6.35% 2020	-	105.77	97.83	91.56	87.25	-	5.81	6.52	7.33	7.95
74	10.70% 2020	130.48	146.93	137.07	128.20	121.94	7.57	6.09	6.85	7.46	8.00
75	11.60% 2020	140.09	157.22	147.67	137.79	131.69	7.54	6.06	6.78	7.36	7.73
76	7.94% 2021	-	-	-	-	99.04	-	-	-	-	8.07
77	10.25% 2021	128.12	144.73	134.06	125.66	119.45	7.45	6.11	6.78	7.46	8.07
D) Over 15 years											
78	5.87% 2022	-	99.59	95.22	85.24	82.61	-	5.91	5.88	7.51	8.02
79	8.35% 2022	109.97	125.96	116.88	109.27	102.31	7.41	6.04	6.70	7.41	8.02
80	6.17% 2023	-	103.28	95.23	88.19	83.00	-	5.91	6.60	7.38	8.01
81	6.30% 2023	-	103.71	96.35	89.60	84.07	-	6.00	6.52	7.36	8.01
82	10.18% 2026	128.74	149.19	137.24	128.11	122.72	7.58	6.17	6.94	7.49	7.86
83	8.24% 2027	-	-	-	-	100.52	-	-	-	-	8.19
84	6.01% 2028	-	100.53	95.65	85.04	79.20	-	5.98	6.66	7.38	8.02
85	6.13% 2028	-	101.57	93.23	86.00	80.17	-	6.01	6.63	7.42	8.02
86	7.95% 2032	108.16	124.28	113.06	104.57	98.08	7.23	6.16	6.97	7.57	8.07
87	7.5% 2034	-	-	103.06	99.39	92.76	-	-	7.25	7.54	8.19
88	7.40% 2035	-	-	-	98.24	91.52	-	-	-	7.55	8.14
89	8.33% 2036	-	-	-	-	100.19	-	-	-	-	8.13

* 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.

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