

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)				
		2003-04	2004-05	2005-06	2006-07	2007-08	2003-04	2004-05	2005-06	2006-07	2007-08
1	2	3	4	5	6	7	8	9	10	11	12
A) Terminable under 5 years											
1	6.00% 2008	102.26	-	-	-	-	5.66	-	-	-	-
2	9.50% 2008	116.79	110.47	106.42	103.29	101.31	5.16	6.19	6.59	7.14	7.32
3	10.80% 2008	122.88	117.64	111.19	108.28	102.08	5.67	5.79	6.56	6.65	7.43
4	11.40% 2008	127.30	119.40	113.10	107.34	103.50	5.06	5.73	6.40	7.22	7.26
5	11.50% 2008	125.40	117.99	112.38	106.88	102.27	5.19	5.89	6.38	7.08	7.81
6	12.00% 2008	127.68	119.67	113.14	107.27	102.46	5.13	6.03	6.41	7.04	7.60
7	12.10% 2008	128.25	120.08	113.36	107.92	103.18	4.90	5.87	6.62	7.54	7.86
8	12.15% 2008	125.63	123.91	113.36	106.35	-	5.39	5.10	6.32	7.75	-
9	12.22% 2008	128.64	120.75	114.98	110.45	-	5.39	5.99	6.35	6.86	-
10	12.25% 2008	129.90	122.11	114.92	108.92	103.36	5.31	5.89	6.55	7.07	8.15
11	5.48% 2009	103.18	100.33	95.10	96.06	96.93	4.82	5.57	6.87	6.88	7.63
12	6.65% 2009	107.01	103.01	100.25	98.50	98.53	5.15	6.18	6.54	7.51	7.66
13	6.99% 2009	-	-	-	-	-	-	-	-	-	-
14	7.00% 2009	107.55	103.80	100.93	99.10	98.45	5.56	6.34	6.73	7.50	8.09
15	11.50% 2009	129.47	121.90	115.10	109.69	105.69	5.36	5.98	6.71	7.52	7.95
16	11.99% 2009	132.40	123.83	116.71	110.90	105.88	5.15	5.80	6.59	7.25	7.65
17	5.87% 2010	103.26	99.82	97.32	-	96.69	5.31	5.61	6.57	-	7.63
18	6.00% 2010	101.38	-	-	-	-	5.75	-	-	-	-
19	6.20% 2010	102.50	-	-	-	-	5.65	-	-	-	-
20	7.50% 2010	110.94	106.82	101.65	99.25	99.99	5.54	6.04	6.89	7.77	7.35
21	7.55% 2010	112.77	107.50	103.34	100.45	99.65	5.24	6.02	6.69	7.42	7.69
22	8.75% 2010	118.69	115.37	107.93	102.97	-	5.59	5.92	6.95	7.98	-
23	11.30% 2010	133.80	125.14	118.27	112.98	108.53	5.35	5.86	6.85	7.39	7.70
24	11.50% 2010	133.21	125.51	118.28	113.14	108.96	5.30	6.32	6.85	7.43	7.70
25	12.25% 2010	137.74	129.48	121.60	115.66	110.86	5.42	5.87	6.86	7.45	7.55
26	12.29% 2010	136.31	127.22	120.09	113.97	109.51	5.38	6.09	6.85	7.50	7.78
27	5.03% 2011	100.00	-	-	-	-	5.02	-	-	-	-
28	8.00% 2011	114.53	109.10	103.90	100.88	100.68	5.68	6.54	7.10	7.86	7.93
29	9.39% 2011	125.20	117.71	111.91	107.31	105.22	5.37	6.17	6.86	7.52	7.78
30	10.95% 2011	134.17	125.22	118.64	114.43	109.40	5.44	6.26	6.96	7.33	7.94
31	11.50% 2011	139.54	129.61	121.81	116.26	112.18	5.29	5.90	6.98	7.43	7.82
32	12.00% 2011	140.52	129.86	124.51	116.59	114.11	5.69	6.71	7.03	7.97	7.95
33	12.32% 2011	140.41	131.04	124.14	117.14	111.94	5.49	6.38	6.89	7.59	7.85
B) Between 5 and 10 years											
34	6.72% 2007/2012 #	106.61	103.21	101.15	99.18	95.73	5.90	6.09	6.51	6.93	7.87
35	6.85% 2012	109.72	103.96	99.94	96.90	96.45	5.40	6.00	6.86	7.58	7.80
36	7.40% 2012	113.73	107.38	102.30	99.45	98.34	5.38	6.21	6.95	7.55	7.83
37	9.40% 2012	127.70	119.21	113.05	108.01	106.26	5.46	6.18	6.96	7.60	7.87
38	10.25% 2012	131.19	121.34	116.87	110.54	108.09	5.68	6.75	7.06	7.88	8.08
39	11.03% 2012	138.57	128.75	121.54	115.01	111.42	5.46	6.16	7.02	7.81	8.10
40	7.27% 2013	114.15	107.28	101.63	98.07	97.80	5.40	6.05	6.98	7.58	7.66
41	9.00% 2013	124.33	117.17	111.37	105.90	102.71	5.75	6.57	7.06	7.86	8.25
42	9.81% 2013	132.57	123.20	116.04	110.40	107.80	5.43	6.02	7.11	7.85	8.11
43	12.40% 2013	149.74	139.85	131.28	123.72	120.58	5.90	6.65	7.17	7.93	7.99

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)				
		2003-04	2004-05	2005-06	2006-07	2007-08	2003-04	2004-05	2005-06	2006-07	2007-08
1	2	3	4	5	6	7	8	9	10	11	12
44	6.72% 2014	110.42	105.32	97.88	92.54	94.30	5.36	5.52	7.05	8.05	7.89
45	7.37% 2014	115.26	108.49	102.04	98.12	97.62	5.44	6.14	7.04	7.74	7.86
46	10.00% 2014	133.56	124.42	117.54	112.86	109.09	5.87	6.71	7.22	7.71	8.09
47	10.50% 2014	137.96	129.97	121.53	115.76	113.89	5.87	6.74	7.28	7.83	7.85
48	11.83% 2014	148.97	139.11	130.76	124.42	120.64	5.83	6.48	7.17	7.84	7.94
49	7.38% 2015	116.01	108.96	102.03	98.03	97.11	5.53	6.26	7.06	7.70	7.95
50	9.85% 2015	137.20	126.93	118.45	112.96	110.94	5.58	6.18	7.24	7.76	8.01
51	10.47% 2015	138.72	129.36	121.87	118.10	113.07	5.83	6.40	7.22	7.59	8.06
52	10.79% 2015	141.25	128.70	125.02	119.63	115.40	5.97	6.87	7.22	7.65	8.02
53	11.43% 2015	147.39	137.58	129.20	122.94	119.29	5.91	6.42	7.19	7.92	8.06
54	11.50% 2015	146.92	137.96	129.35	121.73	118.83	5.85	6.71	7.27	7.91	8.12
55	5.59% 2016	-	92.44	88.28	85.95	83.87	-	6.40	7.17	7.66	8.18
56	7.59% 2016	-	-	-	98.96	98.14	-	-	-	7.79	7.91
57	10.71% 2016	143.33	133.13	125.60	118.72	117.63	5.83	6.36	7.26	7.95	7.89
58	12.30% 2016	154.39	145.92	136.99	129.49	123.21	6.07	6.63	7.26	8.21	8.41
C) Between 10 and 15 years											
59	7.46% 2017	116.48	108.82	101.92	97.43	96.91	5.73	6.47	7.25	7.81	7.88
60	7.49% 2017	116.27	108.64	101.78	97.59	97.50	5.76	6.35	7.25	7.82	7.87
61	8.07% 2017	121.73	114.05	106.43	102.01	101.08	5.71	6.40	7.22	7.80	7.93
62	5.69% 2018	101.27	93.08	87.09	82.62	83.52	5.56	6.39	7.29	7.95	7.99
63	6.25% 2018	104.81	98.50	92.11	87.86	87.60	5.76	6.46	7.23	7.91	8.03
64	10.45% 2018	142.74	134.68	125.25	117.99	115.81	6.05	6.44	7.34	8.05	8.19
65	12.60% 2018	157.42	-	140.47	135.08	-	6.37	-	7.61	7.91	-
66	5.64% 2019	98.95	92.12	86.08	81.91	82.02	5.69	6.27	7.27	8.12	8.07
67	6.05% 2019	103.32	95.65	89.59	84.94	84.91	5.75	6.45	7.27	7.91	8.11
68	10.03% 2019	140.77	131.54	122.85	117.23	113.84	6.04	6.68	7.38	7.83	8.22
69	6.35% 2020	105.77	97.83	91.56	87.25	86.09	5.81	6.52	7.33	7.95	8.12
70	10.70% 2020	146.93	137.07	128.20	121.94	118.53	6.09	6.85	7.46	8.00	8.48
71	11.60% 2020	157.22	147.67	137.79	131.69	128.52	6.06	6.78	7.36	7.73	8.00
72	7.94% 2021	-	-	-	99.04	99.24	-	-	-	8.07	8.11
73	10.25% 2021	144.73	134.06	125.66	119.45	117.47	6.11	6.78	7.46	8.07	8.11
D) Over 15 years											
74	5.87% 2022	99.59	95.22	85.24	82.61	91.12	5.91	5.88	7.51	8.02	6.87
75	8.35% 2022	125.96	116.88	109.27	102.31	102.26	6.04	6.70	7.41	8.02	7.99
76	6.17% 2023	103.28	95.23	88.19	83.00	82.37	5.91	6.60	7.38	8.01	8.18
77	6.30% 2023	103.71	96.35	89.60	84.07	83.77	6.00	6.52	7.36	8.01	8.08
78	10.18% 2026	149.19	137.24	128.11	122.72	117.81	6.17	6.94	7.49	7.86	8.26
79	8.24% 2027	-	-	-	100.52	101.71	-	-	-	8.19	8.06
80	6.01% 2028	100.53	95.65	85.04	79.20	77.76	5.98	6.66	7.38	8.02	8.28
81	6.13% 2028	101.57	93.23	86.00	80.17	78.91	6.01	6.63	7.42	8.02	8.31
82	7.95% 2032	124.28	113.06	104.57	98.08	96.98	6.16	6.97	7.57	8.07	-
83	7.5% 2034	-	103.06	99.39	92.76	90.87	-	7.25	7.54	8.19	8.38
84	7.40% 2035	-	-	98.24	91.52	90.55	-	-	7.55	8.14	8.27
85	8.33% 2036	-	-	-	100.19	100.64	-	-	-	8.13	8.28

* : 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.