TABLE 75 : PRICES AND REDEMPTION YIELD ON CENTRAL GOVERNMENT SECURITIES (SGL TRANSACTIONS)

Sr.No.	Nomenclature of the loan	Annual Average Price (₹)					Yield (Per cent per annum)				
		2005-06	2006-07	2007-08	2008-09	2009-10	2005-06	2006-07	2007-08	2008-09	2009-10
1	2	3	4	5	6	7	8	9	10	11	12
A) Terminable under 5 years											
1	5.48% 2009	95.10	96.06	96.93	98.51	-	6.87	6.88	7.63	7.29	-
2	6.65% 2009	100.25	98.50	98.53	98.21	-	6.54	7.51	7.66	6.62	-
3	7.00% 2009	100.93	99.10	98.45	99.17	-	6.73	7.50	8.09	7.75	-
4	11.50% 2009	115.10	109.69	105.69	101.43	-	6.71	7.52	7.95	7.31	-
5	11.99% 2009	116.71	110.90	105.88	90.33	-	6.59	7.25	7.65	7.40	-
6	5.87% 2010	97.32	-	96.69	98.14	100.78	6.57	-	7.63	7.48	3.97
7	7.50% 2010	101.65	99.25	99.99	99.72	101.30	6.89	7.77	7.35	7.61	6.06
8	7.55% 2010	103.34	100.45	99.65	100.56	102.00	6.69	7.42	7.69	6.60	4.16
9	8.75% 2010	107.93	102.97	-	101.85	103.21	6.95	7.98	-	7.52	4.93
10	11.30% 2010	118.27	112.98	108.53	106.42	105.49	6.85	7.39	7.70	7.65	4.45
11	11.50% 2010	118.28	113.14	108.96	107.21	104.46	6.85	7.43	7.70	6.32	4.41
12	12.25% 2010	121.60	115.66	110.86	106.28	106.17	6.86	7.45	7.55	6.90	4.28
13	12.29% 2010	120.09	113.97	109.51	105.39	103.00	6.85	7.50	7.78	7.29	4.02
14	6.57% 2011	-	-	-	98.36	101.87	-	-	-	7.28	5.08
15	8.00% 2011	103.90	100.88	100.68	102.06	102.58	7.10	7.86	7.93	7.11	6.49
16	9.39% 2011	111.91	107.31	105.22	100.94	106.55	6.86	7.52	7.78	7.11	5.41
17	10.95% 2011	118.64	114.43	109.40	108.52	108.64	6.96	7.33	7.94	6.86	5.44
18	11.50% 2011	121.81	116.26	112.18	110.19	110.67	6.98	7.43	7.82	6.37	5.30
19	12.00% 2011	124.51	116.59	114.11	112.72	112.84	7.03	7.97	7.95	6.92	5.41
20	12.32% 2011	124.14	117.14	111.94	110.03	109.26	6.89	7.59	7.85	7.09	5.00
21	6.72% 2007/2012	101.15	99.18	95.73	96.73	-	6.51	6.93	7.87	7.75	-
22	6.85% 2012	99.94	96.90	96.45	101.34	101.48	6.86	7.58	7.80	6.32	6.28
23	7.40% 2012	102.30	99.45	98.34	99.73	103.10	6.95	7.55	7.83	7.35	6.08
24	9.40% 2012	113.05	108.01	106.26	108.11	108.13	6.96	7.60	7.87	7.10	6.42
25	10.25% 2012	116.87	110.54	108.09	106.86	109.03	7.06	7.88	8.08	8.36	6.52
26	11.03% 2012	121.54	115.01	111.42	111.67	111.41	7.02	7.81	8.10	6.62	6.54
27	7.27% 2013	101.63	98.07	97.80	98.82	102.30	6.98	7.58	7.66	7.21	6.48
28	9.00% 2013	111.37	105.90	102.71	105.32	104.93	7.06	7.86	8.25	7.61	7.45
29	9.81% 2013	116.04	110.40	107.80	109.43	108.32	7.11	7.85	8.11	6.92	6.94
30	12.40% 2013	131.28	123.72	120.58	118.64	118.88	7.17	7.93	7.99	7.90	6.80
B) Between 5 and 10 years											
31	6.07% 2014	-	-	-	-	96.64	-	-	-	-	6.77
32	6.72% 2014	97.88	92.54	94.30	100.45	99.22	7.05	8.05	7.89	6.63	6.75
33	7.32% 2014	-	-	-	-	100.46	-	-	-	-	7.21
34	7.37% 2014	102.04	98.12	97.62	98.90	101.73	7.04	7.74	7.86	7.40	6.76
35	7.56% 2014	-	-	-	104.08	103.07	-	-	-	6.27	6.60
36	10.00% 2014	117.54	112.86	109.09	107.22	109.34	7.22	7.71	8.09	7.96	7.53
37	10.50% 2014	121.53	115.76	113.89	114.73	113.18	7.28	7.83	7.85	7.86	7.46
38	11.83% 2014	130.76	124.42	120.64	119.59	119.28	7.17	7.84	7.94	7.85	7.23
39	6.49% 2015	-	-	-	-	96.99	-	-	-	-	7.10
40	7.38% 2015	102.03	98.03	97.11	98.22	101.65	7.06	7.70	7.95	7.66	6.99
41	9.85% 2015	118.45	112.96	110.94	110.26	-	7.24	7.76	8.01	7.69	7.53
42	10.47% 2015	121.87	118.10	113.07	113.57	114.69	7.22	7.59	8.06	7.49	7.06
43	10.79% 2015	125.02	119.63	115.40	116.47	112.76	7.22	7.65	8.02	8.37	7.75
44	11.43% 2015	129.20	122.94	119.29	122.15	119.30	7.19	7.92	8.06	6.96	7.37
45	11.50% 2015	129.35	121.73	118.83	116.38	119.99	7.27	7.91	8.12	7.46	7.14

(Continued)

TABLE 75 : PRICES AND REDEMPTION YIELD ON CENTRAL GOVERNMENT SECURITIES (SGL TRANSACTIONS) (Concld.)

Sr.No.	Nomenclature of the loan	Annual Average Price (₹)					Yield (Per cent per annum)				
		2005-06	2006-07	2007-08	2008-09	2009-10	2005-06	2006-07	2007-08	2008-09	2009-10
1	2	3	4	5	6	7	8	9	10	11	12
46	5.59% 2016	88.28	85.95	83.87	90.26	92.77	7.17	7.66	8.18	7.13	7.26
47	7.02% 2016	-	-	-	-	98.16	-	-	-	-	7.41
48	7.59% 2016	-	98.96	98.14	98.26	102.09	-	7.79	7.91	7.33	7.02
49	10.71% 2016	125.60	118.72	117.63	124.38	118.22	7.26	7.95	7.89	6.44	7.43
50	12.30% 2016	136.99	129.49	123.21	120.49	125.87	7.26	8.21	8.41	8.04	7.43
51	7.46% 2017	101.92	97.43	96.91	97.76	101.13	7.25	7.81	7.88	7.00	7.19
52	7.49% 2017	101.78	97.59	97.50	98.20	101.19	7.25	7.82	7.87	7.57	7.26
53	7.99% 2017	-	-	-	99.18	104.68	-	-	-	7.84	7.06
54	8.07% 2017	106.43	102.01	101.08	101.31	103.45	7.22	7.80	7.93	7.29	7.20
55	5.69% 2018	87.09	82.62	83.52	76.38	88.93	7.29	7.95	7.99	7.54	7.11
56	6.25% 2018	92.11	87.86	87.60	91.23	93.97	7.23	7.91	8.03	7.15	6.93
57	8.24% 2018	-	-	-	102.99	105.82	-	-	-	7.60	7.24
58	10.45% 2018	125.25	117.99	115.81	123.42	120.61	7.34	8.05	8.19	7.00	7.41
59	12.60% 2018	140.47	135.08	-	130.94	131.52	7.61	7.91	-	7.74	7.81
C) Between 10 and 15											
60	5.64% 2019	86.08	81.91	82.02	85.23	88.80	7.27	8.12	8.07	7.66	7.38
61	6.05% 2019	89.59	84.94	84.91	88.58	92.09	7.27	7.91	8.11	7.06	6.95
62	6.90% 2019	-	-	-	-	96.35	-	-	-	-	7.44
63	10.03% 2019	122.85	117.23	113.84	119.73	115.08	7.38	7.83	8.22	6.90	7.92
64	6.35% 2020	91.56	87.25	86.09	80.22	92.34	7.33	7.95	8.12	7.19	7.52
65	10.70% 2020	128.20	121.94	118.53	118.17	122.26	7.46	8.00	8.48	7.54	7.55
66	11.60% 2020	137.79	131.69	128.52	130.05	122.00	7.36	7.73	8.00	7.91	8.39
67	7.94% 2021	-	99.04	99.24	99.88	101.25	-	8.07	8.11	7.52	7.53
68	10.25% 2021	125.66	119.45	117.47	117.45	118.43	7.46	8.07	8.11	7.81	7.89
69	5.87% 2022	85.24	82.61	91.12	86.70	81.13	7.51	8.02	6.87	7.48	8.32
70	8.08% 2022	-	-	-	-	103.38	-	-	-	-	7.57
71	8.13% 2022	-	-	-	-	101.68	-	-	-	-	7.98
72	8.20% 2022	-	-	-	102.82	103.79	-	-	-	7.84	7.64
73	8.35% 2022	109.27	102.31	102.26	101.47	105.75	7.41	8.02	7.99	7.90	7.46
74	6.17% 2023	88.19	83.00	82.37	84.33	87.84	7.38	8.01	8.18	7.44	7.57
75	6.30% 2023	89.60	84.07	83.77	88.87	89.15	7.36	8.01	8.08	6.85	7.56
76	6.35% 2023	-	-	-	80.22	-	-	-	-	-	-
D) Over 15 years											
77	7.35% 2024	-	-	-	-	95.41	-	-	-	-	7.72
78	10.18% 2026	128.11	122.72	117.81	121.67	118.39	7.49	7.86	8.26	8.00	8.21
79	8.24% 2027	-	100.52	101.71	97.95	102.35	-	8.19	8.06	8.32	8.01
80	8.26% 2027	-	-	-	101.37	99.60	-	-	-	8.34	8.30
81	8.28% 2027	-	-	-	-	102.01	-	-	-	-	8.07
82	6.01% 2028	85.04	79.20	77.76	78.36	82.86	7.38	8.02	8.28	7.82	7.68
83	6.13% 2028	86.00	80.17	78.91	80.41	84.38	7.42	8.02	8.31	7.58	7.63
84	7.95% 2032	104.57	98.08	96.98	96.65	99.93	7.57	8.07	-	8.19	7.93
85	8.28% 2032	-	-	-	98.22	101.90	-	-	-	8.27	8.25
86	8.32% 2032	-	-	-	-	101.22	-	-	-	-	8.20
87	8.33% 2032	-	-	-	100.01	100.59	-	-	-	8.26	8.27
88	7.5% 2034	99.39	92.76	90.87	93.08	94.57	7.54	8.19	8.38	7.64	7.97
89	7.40% 2035	98.24	91.52	90.55	92.44	93.61	7.55	8.14	8.27	7.53	7.95
90	8.33% 2036	-	100.19	100.64	102.10	100.59	-	8.13	8.28	8.05	7.91
91	6.83% 2039	-	-	-	93.13	87.86	-	-	-	7.39	7.69

Notes : 1. Yields are 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.

2. 6.72 % 2007/ 2012 GOI securities was issued with call and put options exercisable on or after 5 years from the date of issue.