

**No. 27: Month-end Secondary Market Yield on Government of India Securities**

(Per cent)

Coupon	Date of Maturity			Yield (Semi-annual) as on					
				Mar. 31, 2010 (Year-end)	Mar. 31, 2011 (Year-end)	Nov 30, 2011	Dec 31, 2011	Jan 31, 2012	Feb 29, 2012
	1	2	3	4	5	6	7		
6.72 *	Jul.	18.	2012	4.36	7.31	8.70	8.57	8.62	8.88
6.85	Apr.	5.	2012	6.19	7.50	8.70	8.53	8.63	9.01
7.40	May	3.	2012	6.17	7.44	8.71	8.49	8.56	8.94
10.25	Jun.	1.	2012	6.34	7.49	8.72	8.54	8.64	8.93
11.03	Jul.	18.	2012	6.30	7.51	8.70	8.57	8.62	8.88
9.40	Sep.	11.	2012	6.49	7.53	8.67	8.56	8.57	8.81
<b>FRB</b>	Nov.	10.	2012	4.79	7.26	8.92	8.51	8.50	8.65
9.00	May	24.	2013	6.51	7.54	8.56	8.30	8.16	8.23
9.81	May	30.	2013	6.71	7.54	8.56	8.29	8.16	8.22
12.40	Aug.	20.	2013	6.79	7.56	8.54	8.21	8.11	8.14
7.27	Sep.	3.	2013	6.74	7.57	8.53	8.18	8.09	8.11
<b>FRB</b>	Sep.	10.	2013	4.54	6.74	8.91	8.54	8.53	8.68
5.32	Feb.	16.	2014	7.04	7.74	8.57	8.14	8.05	8.04
6.72	Feb.	24.	2014	7.23	7.74	8.58	8.14	8.05	8.04
<b>7.37</b>	Apr.	16.	2014	7.14	7.77	8.58	8.13	8.05	8.04
6.07	May	15.	2014	7.22	7.79	8.59	8.12	8.05	8.04
<b>FRB</b>	May	20.	2014	4.01	5.12	8.96	8.63	8.62	8.77
10.00	May	30.	2014	7.33	7.79	8.59	8.13	8.06	8.05
7.32	Oct.	20.	2014	7.25	7.87	8.62	8.14	8.09	8.09
10.50	Oct.	29.	2014	7.39	7.87	8.62	8.15	8.09	8.10
7.56	Nov.	3.	2014	7.17	7.88	8.62	8.15	8.09	8.09
11.83	Nov.	12.	2014	7.50	7.87	8.62	8.16	8.10	8.10
10.47	Feb.	12.	2015	7.82	7.84	8.59	8.13	8.12	8.15
10.79	May	19.	2015	7.67	7.89	8.61	8.21	8.17	8.19
11.50	May	21.	2015	7.67	7.88	8.61	8.21	8.17	8.19
6.49	Jun.	8.	2015	7.51	7.91	8.62	8.22	8.18	8.21
7.17	Jun.	14.	2015		7.90	8.62	8.22	8.18	8.19
<b>FRB</b>	Jul.	2.	2015	4.08	5.71	8.97	8.60	8.59	8.74
11.43	Aug.	7.	2015	7.60	7.91	8.63	8.28	8.20	8.23
<b>FRB</b>	Aug.	10.	2015	3.98	6.26	8.97	8.61	8.60	8.75
7.38	Sep.	3.	2015	7.49	7.94	8.64	8.31	8.22	8.24
9.85	Oct.	16.	2015	7.65	7.94	8.64	8.35	8.24	8.26
7.59	Apr.	12.	2016	7.43	7.99	8.68	8.52	8.31	8.30
10.71	Apr.	19.	2016	7.63	7.98	8.68	8.51	8.31	8.31
<b>FRB</b>	May	7.	2016	3.97	5.15	9.09	8.68	8.67	8.82
5.59	Jun.	4.	2016	7.72	8.01	8.70	8.56	8.33	8.33
12.30	Jul.	2.	2016	7.73	7.98	8.69	8.53	8.32	8.32
7.02	Aug.	17.	2016	7.60	8.00	8.71	8.57	8.33	8.33
8.07	Jan.	15.	2017	7.57	7.97	8.71	8.58	8.32	8.33
7.49	Apr.	16.	2017	7.43	7.96	8.73	8.56	8.32	8.33
<b>FRB</b>	Jul.	2.	2017	4.65	7.42	8.90	8.84	8.72	8.67
7.99	Jul.	9.	2017	7.72	7.95	8.70	8.54	8.30	8.33
7.46	Aug.	28.	2017	7.49	7.97	8.73	8.55	8.33	8.33
6.25	Jan.	2.	2018	7.82	7.95	8.72	8.55	8.33	8.33
7.83	Apr.	11.	2018			8.71	8.54	8.33	8.32
8.24	Apr.	22.	2018	7.60	7.94	8.71	8.54	8.33	8.33

## CURRENT STATISTICS

### Government Securities Market

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(Per cent)

Coupon	Date of Maturity	Yield (Semi-annual) as on					
		Mar. 31, 2010 (Year-end)	Mar. 31, 2011 (Year-end)	Nov 30, 2011	Dec 31, 2011	Jan 31, 2012	Feb 29, 2012
		1	2	3	4	5	6
10.45	Apr. 30, 2018	7.75	7.94	8.71	8.54	8.33	8.32
5.69	Sep. 25, 2018	7.83	7.95	8.71	8.56	8.34	8.33
12.60	Nov. 23, 2018	7.78	7.93	8.71	8.55	8.33	8.32
5.64	Jan. 2, 2019	7.88	8.02	8.71	8.57	8.39	8.34
6.05	Feb. 2, 2019	7.29	8.02	8.71	8.58	8.39	8.33
6.05	Jun. 12, 2019	7.90	8.02	8.71	8.60	8.38	8.32
6.90	Jul. 13, 2019	7.82	8.02	8.71	8.60	8.38	8.32
10.03	Aug. 9, 2019	7.90	8.02	8.71	8.59	8.38	8.31
6.35	Jan. 2, 2020	7.85	7.99	8.76	8.66	8.37	8.28
8.19	Jan. 16, 2020					8.31	8.28
10.70	Apr. 22, 2020	7.92	7.98	8.76	8.66	8.37	8.28
7.80	May 3, 2020		7.98	8.76	8.67	8.36	8.26
<b>FRB</b>	Dec. 21, 2020	4.62	8.04	10.02	9.64	9.76	9.61
11.60	Dec. 27, 2020	7.94	8.01	8.77	8.66	8.36	8.25
7.80	Apr. 11, 2021			8.72	8.56	8.38	8.27
7.94	May 24, 2021	7.94	8.06	8.78	8.62	8.33	8.20
10.25	May 30, 2021	8.17	8.05	8.78	8.61	8.32	8.20
8.79	Nov. 8, 2021			8.74	8.56	8.27	8.20
8.20	Feb. 15, 2022	8.10	8.10	8.77	8.54	8.28	8.22
8.35	May 14, 2022	8.18	8.09	8.77	8.51	8.27	8.27
8.08	Aug. 2, 2022	8.19	8.08	8.75	8.48	8.24	8.35
5.87	Aug. 28, 2022	8.14	8.12	8.79	8.48	8.25	8.35
8.13	Sep. 21, 2022	8.05	8.09	8.78	8.46	8.25	8.35
6.30	Apr. 9, 2023	8.16	8.16	8.82	8.49	8.25	8.36
6.17	Jun. 12, 2023	8.17	8.17	8.83	8.51	8.27	8.40
7.35	Jun. 22, 2024	8.03	8.21	8.87	8.65	8.27	8.39
9.15	Nov. 14, 2024			8.84	8.70	8.39	8.29
5.97	Sep. 25, 2025	8.34	8.29	8.95	8.82	8.40	8.32
10.18	Sep. 11, 2026	8.37	8.28	8.95	8.80	8.49	8.34
8.24	Feb. 15, 2027	8.25	8.33	8.98	8.84	8.52	8.41
8.26	Aug. 2, 2027	8.27	8.33	8.99	8.83	8.56	8.45
8.28	Sep. 21, 2027	8.40	8.35	9.00	8.83	8.56	8.51
6.01	Mar. 25, 2028	8.47	8.40	9.03	8.86	8.57	8.51
6.13	Jun. 4, 2028	8.46	8.40	9.03	8.86	8.62	8.57
8.97	Dec. 5, 2030				8.77	8.62	8.58
8.28	Feb. 15, 2032	8.30	8.39	8.99	8.75	8.62	8.52
8.32	Aug. 2, 2032	8.41	8.40	9.01	8.75	8.65	8.53
7.95	Aug. 28, 2032	8.32	8.41	9.02	8.75	8.66	8.52
8.33	Sep. 21, 2032	8.41	8.40	9.02	8.75	8.66	8.52
7.50	Aug. 10, 2034	8.27	8.41	9.04	8.74	8.66	8.52
7.40	Sep. 9, 2035	8.24	8.41	9.06	8.75	8.67	8.51
8.33	Jun. 7, 2036	8.30	8.39	9.06	8.75	8.67	8.51
6.83	Jan. 19, 2039	8.28	8.38	9.11	8.79	8.65	8.52
8.30	Jul. 2, 2040		8.36	9.12	8.78	8.60	8.58
8.83	Dec. 12, 2041				8.82	8.54	8.59

FRB: Floating Rate Bond.

\* 6.72% GS 2012 with call/ put option on coupon dates.

Source: Fixed Income Money Market and Derivatives Association of India (FIMMDA).