

Table 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, 2009 (Year-end) | Mar. 31, 2010 (Year-end) | Feb 28, 2010 | Mar 31, 2010 | Apr 30, 2010 | May 31, 2010 |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| 11.50 | Jun. 11, 2010 | 5.23 | 4.30 | 4.39 | 4.30 | 4.23 | 4.39 |
| 12.25 | Jul. 2, 2010 | 5.14 | 4.61 | 4.40 | 4.61 | 4.10 | 4.28 |
| 6.72 * | Jul. 18, 2012 | 4.76 | 4.36 | 4.45 | 4.36 | 4.43 | 4.60 |
| 11.30 | Jul. 28, 2010 | 5.14 | 4.64 | 4.84 | 4.64 | 4.39 | 4.63 |
| 8.75 | Dec. 13, 2010 | 5.42 | 4.48 | 4.57 | 4.48 | 4.53 | 4.90 |
| 12.32 | Jan. 29, 2011 | 5.48 | 4.87 | 4.83 | 4.87 | 4.54 | 5.07 |
| 6.57 | Feb. 24, 2011 | 5.54 | 5.06 | 5.06 | 5.06 | 4.89 | 4.94 |
| 8.00 | Apr. 27, 2011 | 5.60 | 5.30 | 5.21 | 5.30 | 4.92 | 5.02 |
| 10.95 | May 30, 2011 | 5.67 | 5.36 | 5.32 | 5.36 | 5.20 | 5.24 |
| 9.39 | Jul. 2, 2011 | 5.74 | 5.18 | 5.35 | 5.18 | 5.20 | 5.28 |
| 11.50 | Aug. 5, 2011 | 5.80 | 5.27 | 5.32 | 5.27 | 5.03 | 5.25 |
| FRB | Aug. 8, 2011 | 8.40 | 4.22 | 4.31 | 4.22 | 4.02 | 4.35 |
| 12.00 | Oct. 21, 2011 | 5.96 | 5.47 | 5.49 | 5.47 | 5.28 | 5.40 |
| 11.50 | Nov. 24, 2011 | 6.03 | 5.68 | 5.71 | 5.68 | 5.63 | 5.66 |
| 6.85 | Apr. 5, 2012 | 6.32 | 6.19 | 6.16 | 6.19 | 5.87 | 6.02 |
| 7.40 | May 3, 2012 | 6.14 | 6.17 | 6.14 | 6.17 | 5.88 | 5.86 |
| 10.25 | Jun. 1, 2012 | 6.34 | 6.34 | 6.34 | 6.34 | 6.03 | 6.11 |
| 11.03 | Jul. 18, 2012 | 6.37 | 6.30 | 6.28 | 6.30 | 6.12 | 6.19 |
| 9.40 | Sep. 11, 2012 | 6.42 | 6.49 | 6.48 | 6.49 | 6.21 | 6.08 |
| FRB | Nov. 10, 2012 | 6.34 | 4.79 | 4.77 | 4.79 | 4.61 | 5.00 |
| 9.00 | May 24, 2013 | 6.59 | 6.51 | 6.60 | 6.51 | 6.36 | 6.68 |
| 9.81 | May 30, 2013 | 6.59 | 6.71 | 6.90 | 6.71 | 6.57 | 6.63 |
| 12.40 | Aug. 20, 2013 | 7.29 | 6.79 | 6.87 | 6.79 | 6.57 | 6.64 |
| 7.27 | Sep. 3, 2013 | 6.59 | 6.74 | 6.91 | 6.74 | 6.55 | 6.54 |
| FRB | Sep. 10, 2013 | 8.63 | 4.54 | 4.64 | 4.54 | 4.40 | 4.87 |
| 5.32 | Feb. 16, 2014 | 6.74 | 7.04 | 7.12 | 7.04 | 6.85 | 6.90 |
| 6.72 | Feb. 24, 2014 | 6.73 | 7.23 | 7.32 | 7.23 | 7.05 | 6.95 |
| 7.37 | Apr. 16, 2014 | 6.74 | 7.14 | 7.32 | 7.14 | 7.03 | 6.98 |
| 6.07 | May 15, 2014 | - | 7.22 | 7.27 | 7.22 | 7.11 | 6.98 |
| FRB | May 20, 2014 | 7.36 | 4.01 | 4.14 | 4.01 | 3.69 | 5.38 |
| 10.00 | May 30, 2014 | 6.75 | 7.33 | 7.43 | 7.33 | 7.14 | 7.01 |
| 7.32 | Oct. 20, 2014 | - | 7.25 | 7.31 | 7.25 | 7.08 | 6.93 |
| 10.50 | Oct. 29, 2014 | 6.82 | 7.39 | 7.50 | 7.39 | 7.21 | 7.12 |
| 7.56 | Nov. 3, 2014 | 6.72 | 7.17 | 7.52 | 7.17 | 7.12 | 7.13 |
| 11.83 | Nov. 12, 2014 | 6.81 | 7.50 | 7.52 | 7.50 | 7.18 | 7.14 |
| 10.47 | Feb. 12, 2015 | 6.87 | 7.82 | 7.82 | 7.82 | 7.60 | 7.41 |
| 10.79 | May 19, 2015 | 6.92 | 7.67 | 7.57 | 7.67 | 7.50 | 7.38 |
| 11.50 | May 21, 2015 | 6.91 | 7.67 | 7.66 | 7.67 | 7.50 | 7.39 |
| 6.49 | Jun. 8, 2015 | - | 7.51 | 7.56 | 7.51 | 7.40 | 7.35 |
| FRB | Jul. 2, 2015 | 7.56 | 4.08 | 4.22 | 4.08 | 3.87 | 4.45 |
| 11.43 | Aug. 7, 2015 | 6.95 | 7.60 | 7.61 | 7.60 | 7.47 | 7.43 |
| FRB | Aug. 10, 2015 | 8.80 | 3.98 | 4.12 | 3.98 | 3.79 | 4.35 |
| 7.38 | Sep. 3, 2015 | 6.83 | 7.49 | 7.57 | 7.49 | 7.38 | 7.40 |
| 9.85 | Oct. 16, 2015 | 7.00 | 7.65 | 7.64 | 7.65 | 7.51 | 7.50 |
| 7.59 | Apr. 12, 2016 | 7.12 | 7.43 | 7.60 | 7.43 | 7.59 | 7.59 |
| 10.71 | Apr. 19, 2016 | 7.08 | 7.63 | 7.65 | 7.63 | 7.59 | 7.60 |
| FRB | May 7, 2016 | 6.74 | 3.97 | 4.14 | 3.97 | 3.69 | 5.50 |
| 5.59 | Jun. 4, 2016 | 7.17 | 7.72 | 7.74 | 7.72 | 7.64 | 7.65 |
| 12.30 | Jul. 2, 2016 | 7.08 | 7.73 | 7.81 | 7.73 | 7.64 | 7.68 |

CURRENT
STATISTICS

Government
Securities
Market

Table No. 27: Month-end Secondary Market Yield on Government of India Securities (Concl'd.)

(Per cent)

| Coupon | Date of Maturity | Yield (Semi-annual) as on | | | | | |
|------------|------------------|-----------------------------|-----------------------------|--------------|--------------|--------------|--------------|
| | | Mar. 31, 2009 (Year-end) | Mar. 31, 2010 (Year-end) | Feb 28, 2010 | Mar 31, 2010 | Apr 30, 2010 | May 31, 2010 |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| 7.02 | Aug. 17, 2016 | - | 7.60 | 7.66 | 7.60 | 7.55 | 7.56 |
| 8.07 | Jan. 15, 2017 | 7.10 | 7.57 | 7.79 | 7.57 | 7.55 | 7.56 |
| 7.49 | Apr. 16, 2017 | 7.19 | 7.43 | 7.81 | 7.43 | 7.51 | 7.57 |
| FRB | Jul. 2, 2017 | 6.22 | 4.65 | 4.86 | 4.65 | 4.47 | 5.10 |
| 7.99 | Jul. 9, 2017 | 7.21 | 7.72 | 7.82 | 7.72 | 7.70 | 7.62 |
| 7.46 | Aug. 28, 2017 | 7.19 | 7.49 | 7.68 | 7.49 | 7.70 | 7.54 |
| 6.25 | Jan. 2, 2018 | 7.05 | 7.82 | 7.88 | 7.82 | 7.81 | 7.67 |
| 8.24 | Apr. 22, 2018 | 6.99 | 7.60 | 7.85 | 7.60 | 7.79 | 7.67 |
| 10.45 | Apr. 30, 2018 | 6.97 | 7.75 | 7.86 | 7.75 | 7.81 | 7.70 |
| 5.69 | Sep. 25, 2018 | 7.01 | 7.83 | 7.94 | 7.83 | 7.87 | 7.77 |
| 12.60 | Nov. 23, 2018 | 6.98 | 7.78 | 7.89 | 7.78 | 7.85 | 7.78 |
| 5.64 | Jan. 2, 2019 | 7.07 | 7.88 | 8.02 | 7.88 | 7.93 | 7.79 |
| 6.05 | Feb. 2, 2019 | 7.01 | 7.29 | 7.86 | 7.29 | 7.89 | 7.85 |
| 6.05 | Jun. 12, 2019 | 7.05 | 7.90 | 7.99 | 7.90 | 7.94 | 7.86 |
| 6.90 | Jul. 13, 2019 | - | 7.82 | 7.98 | 7.82 | 7.95 | 7.78 |
| 10.03 | Aug. 9, 2019 | 7.05 | 7.90 | 7.99 | 7.90 | 7.96 | 7.87 |
| 6.35 | Jan. 2, 2020 | 7.15 | 7.85 | 7.86 | 7.85 | 8.04 | 7.81 |
| 10.70 | Apr. 22, 2020 | 7.16 | 7.92 | 7.97 | 7.92 | 8.03 | 7.88 |
| 7.80 | May 3, 2020 | - | - | - | - | 7.76 | 7.56 |
| FRB | Dec. 21, 2020 | - | 4.62 | 4.66 | 4.62 | 4.71 | 4.72 |
| 11.60 | Dec. 27, 2020 | 7.26 | 7.94 | 7.99 | 7.94 | 8.05 | 7.85 |
| 7.94 | May 24, 2021 | 7.49 | 7.94 | 8.16 | 7.94 | 8.08 | 7.84 |
| 10.25 | May 30, 2021 | 7.35 | 8.17 | 8.08 | 8.17 | 8.11 | 7.87 |
| 8.20 | Feb. 15, 2022 | 7.63 | 8.10 | 8.15 | 8.10 | 7.99 | 7.85 |
| 8.35 | May 14, 2022 | 7.69 | 8.18 | 8.16 | 8.18 | 8.04 | 7.95 |
| 8.08 | Aug. 2, 2022 | 7.60 | 8.19 | 8.17 | 8.19 | 8.06 | 7.96 |
| 5.87 | Aug. 28, 2022 | 7.69 | 8.14 | 8.23 | 8.14 | 8.08 | 7.98 |
| 8.13 | Sep. 21, 2022 | 7.63 | 8.05 | 8.15 | 8.05 | 8.14 | 7.99 |
| 6.30 | Apr. 9, 2023 | 7.70 | 8.16 | 8.29 | 8.16 | 8.19 | 8.02 |
| 6.17 | Jun. 12, 2023 | 7.71 | 8.17 | 8.32 | 8.17 | 8.18 | 8.06 |
| 7.35 | Jun. 22, 2024 | - | 8.03 | 8.16 | 8.03 | 8.18 | 8.09 |
| 5.97 | Sep. 25, 2025 | 7.73 | 8.34 | 8.40 | 8.34 | 8.25 | 8.12 |
| 10.18 | Sep. 11, 2026 | 7.74 | 8.37 | 8.42 | 8.37 | 8.25 | 8.18 |
| 8.24 | Feb. 15, 2027 | 7.75 | 8.25 | 8.38 | 8.25 | 8.31 | 8.12 |
| 8.26 | Aug. 2, 2027 | 7.88 | 8.27 | 8.45 | 8.27 | 8.34 | 8.16 |
| 8.28 | Sep. 21, 2027 | 7.88 | 8.40 | 8.46 | 8.40 | 8.36 | 8.26 |
| 6.01 | Mar. 25, 2028 | 7.93 | 8.47 | 8.48 | 8.47 | 8.38 | 8.27 |
| 6.13 | Jun. 4, 2028 | 7.92 | 8.46 | 8.47 | 8.46 | 8.39 | 8.28 |
| 8.28 | Feb. 15, 2032 | 7.81 | 8.30 | 8.41 | 8.30 | 8.39 | 8.19 |
| 8.32 | Aug. 2, 2032 | 7.83 | 8.41 | 8.50 | 8.41 | 8.46 | 8.21 |
| 7.95 | Aug. 28, 2032 | 7.81 | 8.32 | 8.42 | 8.32 | 8.46 | 8.27 |
| 8.33 | Sep. 21, 2032 | 7.82 | 8.41 | 8.50 | 8.41 | 8.48 | 8.29 |
| 7.50 | Aug. 10, 2034 | 7.78 | 8.27 | 8.46 | 8.27 | 8.48 | 8.30 |
| 7.40 | Sep. 9, 2035 | 7.78 | 8.24 | 8.41 | 8.24 | 8.52 | 8.35 |
| 8.33 | Jun. 7, 2036 | 7.85 | 8.30 | 8.36 | 8.30 | 8.53 | 8.39 |
| 6.83 | Jan. 19, 2039 | 7.77 | 8.28 | 8.56 | 8.28 | 8.56 | 8.52 |

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).