

## 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)	Jul. 31, 2011	Aug. 31, 2011	Sep. 30, 2011	Oct. 31, 2011
	1	2	3	4	5	6	7		
6.72 *	Jul.	18.	2012	4.36	7.31	8.38	8.27	8.09	8.72
12.00	Oct.	21.	2011	5.47	7.47	8.58	8.21	8.20	
11.50	Nov.	24.	2011	5.68	7.50	8.61	8.23	8.18	8.47
6.85	Apr.	5.	2012	6.19	7.50	8.37	8.30	8.14	8.67
7.40	May	3.	2012	6.17	7.44	8.35	8.26	8.10	8.72
10.25	Jun.	1.	2012	6.34	7.49	8.37	8.28	8.10	8.71
11.03	Jul.	18.	2012	6.30	7.51	8.38	8.27	8.09	8.72
9.40	Sep.	11.	2012	6.49	7.53	8.38	8.27	8.09	8.73
<b>FRB</b>	Nov.	10.	2012	4.79	7.26	8.66	8.53	8.48	8.65
9.00	May	24.	2013	6.51	7.54	8.41	8.24	8.23	8.72
9.81	May	30.	2013	6.71	7.54	8.41	8.24	8.24	8.72
12.40	Aug.	20.	2013	6.79	7.56	8.42	8.24	8.29	8.70
7.27	Sep.	3.	2013	6.74	7.57	8.41	8.23	8.30	8.69
<b>FRB</b>	Sep.	10.	2013	4.54	6.74	8.67	8.63	8.57	8.74
5.32	Feb.	16.	2014	7.04	7.74	8.43	8.24	8.36	8.65
6.72	Feb.	24.	2014	7.23	7.74	8.43	8.24	8.36	8.64
7.37	Apr.	16.	2014	7.14	7.77	8.43	8.24	8.37	8.63
6.07	May	15.	2014	7.22	7.79	8.43	8.24	8.37	8.63
<b>FRB</b>	May	20.	2014	4.01	5.12	8.60	8.62	8.52	8.81
10.00	May	30.	2014	7.33	7.79	8.43	8.24	8.37	8.63
7.32	Oct.	20.	2014	7.25	7.87	8.43	8.25	8.37	8.61
10.50	Oct.	29.	2014	7.39	7.87	8.43	8.25	8.37	8.61
7.56	Nov.	3.	2014	7.17	7.88	8.43	8.25	8.37	8.61
11.83	Nov.	12.	2014	7.50	7.87	8.43	8.25	8.36	8.61
10.47	Feb.	12.	2015	7.82	7.84	8.42	8.25	8.36	8.62
10.79	May	19.	2015	7.67	7.89	8.41	8.27	8.36	8.65
11.50	May	21.	2015	7.67	7.88	8.41	8.27	8.36	8.65
6.49	Jun.	8.	2015	7.51	7.91	8.41	8.27	8.37	8.66
7.17	Jun.	14.	2015	-	7.90	8.41	8.27	8.36	8.65
<b>FRB</b>	Jul.	2.	2015	4.08	5.71	8.64	8.63	8.59	8.78
11.43	Aug.	7.	2015	7.60	7.91	8.41	8.28	8.37	8.69
<b>FRB</b>	Aug.	10.	2015	3.98	6.26	8.62	8.68	8.67	8.81
7.38	Sep.	3.	2015	7.49	7.94	8.41	8.29	8.38	8.70
9.85	Oct.	16.	2015	7.65	7.94	8.41	8.29	8.38	8.73
7.59	Apr.	12.	2016	7.43	7.99	8.41	8.33	8.41	8.83
10.71	Apr.	19.	2016	7.63	7.98	8.43	8.33	8.40	8.83
<b>FRB</b>	May	7.	2016	3.97	5.15	8.60	8.64	8.54	8.86
5.59	Jun.	4.	2016	7.72	8.01	8.44	8.35	8.41	8.86
12.30	Jul.	2.	2016	7.73	7.98	8.44	8.34	8.40	8.85
7.02	Aug.	17.	2016	7.60	8.00	8.45	8.35	8.41	8.88
8.07	Jan.	15.	2017	7.57	7.97	8.50	8.35	8.40	8.90
7.49	Apr.	16.	2017	7.43	7.96	8.49	8.35	8.41	8.90
<b>FRB</b>	Jul.	2.	2017	4.65	7.42	8.63	8.66	8.60	8.78
7.99	Jul.	9.	2017	7.72	7.95	8.49	8.35	8.42	8.91
7.46	Aug.	28.	2017	7.49	7.97	8.50	8.35	8.42	8.90
6.25	Jan.	2.	2018	7.82	7.95	8.50	8.35	8.44	8.89

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

(Per cent)

Coupon	Date of Maturity	Yield (Semi-annual) as on					
		Mar. 31, 2010 (Year-end)	Mar. 31, 2011 (Year-end)	Jul. 31, 2011	Aug. 31, 2011	Sep. 30, 2011	Oct. 31, 2011
		1	2	3	4	5	6
7.83	Apr. 11, 2018	–	–	8.48	8.35	8.44	8.87
8.24	Apr. 22, 2018	7.60	7.94	8.49	8.35	8.45	8.87
10.45	Apr. 30, 2018	7.75	7.94	8.48	8.34	8.44	8.87
5.69	Sep. 25, 2018	7.83	7.95	8.48	8.34	8.46	8.87
12.60	Nov. 23, 2018	7.78	7.93	8.47	8.33	8.45	8.86
5.64	Jan. 2, 2019	7.88	8.02	8.47	8.33	8.46	8.86
6.05	Feb. 2, 2019	7.29	8.02	8.46	8.33	8.46	8.86
6.05	Jun. 12, 2019	7.90	8.02	8.45	8.32	8.45	8.86
6.90	Jul. 13, 2019	7.82	8.02	8.45	8.32	8.45	8.86
10.03	Aug. 9, 2019	7.90	8.02	8.45	8.31	8.44	8.85
6.35	Jan. 2, 2020	7.85	7.99	8.44	8.30	8.44	8.86
10.70	Apr. 22, 2020	7.92	7.98	8.44	8.30	8.43	8.85
7.80	May. 3, 2020	–	7.98	8.43	8.30	8.43	8.86
<b>FRB</b>	Dec. 21, 2020	4.62	8.04	8.82	9.02	9.00	9.09
11.60	Dec. 27, 2020	7.94	8.01	8.44	8.31	8.42	8.86
7.80	Apr. 11, 2021	–	–	8.45	8.32	8.44	8.88
7.94	May 24, 2021	7.94	8.06	8.46	8.33	8.43	8.89
10.25	May 30, 2021	8.17	8.05	8.46	8.33	8.43	8.89
8.20	Feb. 15, 2022	8.10	8.10	8.51	8.38	8.46	8.90
8.35	May 14, 2022	8.18	8.09	8.53	8.40	8.47	8.91
8.08	Aug. 2, 2022	8.19	8.08	8.55	8.42	8.47	8.92
5.87	Aug. 28, 2022	8.14	8.12	8.56	8.43	8.49	8.93
8.13	Sep. 21, 2022	8.05	8.09	8.55	8.42	8.48	8.92
6.30	Apr. 9, 2023	8.16	8.16	8.60	8.47	8.52	8.94
6.17	Jun. 12, 2023	8.17	8.17	8.62	8.49	8.53	8.95
7.35	Jun. 22, 2024	8.03	8.21	8.65	8.53	8.58	8.96
5.97	Sep. 25, 2025	8.34	8.29	8.69	8.58	8.64	8.97
10.18	Sep. 11, 2026	8.37	8.28	8.66	8.56	8.63	8.96
8.24	Feb. 15, 2027	8.25	8.33	8.68	8.58	8.66	8.98
8.26	Aug. 2, 2027	8.27	8.33	8.69	8.58	8.66	8.98
8.28	Sep. 21, 2027	8.40	8.35	8.68	8.60	8.68	8.97
6.01	Mar. 25, 2028	8.47	8.40	8.70	8.62	8.69	8.99
6.13	Jun. 4, 2028	8.46	8.40	8.69	8.62	8.69	8.99
8.28	Feb. 15, 2032	8.30	8.39	8.64	8.64	8.63	8.95
8.32	Aug. 2, 2032	8.41	8.40	8.66	8.64	8.64	8.96
7.95	Aug. 28, 2032	8.32	8.41	8.66	8.64	8.64	8.96
8.33	Sep. 21, 2032	8.41	8.40	8.66	8.64	8.64	8.96
7.50	Aug. 10, 2034	8.27	8.41	8.67	8.65	8.62	8.97
7.40	Sep. 9, 2035	8.24	8.41	8.68	8.65	8.62	8.97
8.33	Jun. 7, 2036	8.30	8.39	8.68	8.65	8.61	8.97
6.83	Jan. 19, 2039	8.28	8.38	8.71	8.65	8.60	8.99
8.30	Jul. 2, 2040	–	8.36	8.72	8.64	8.59	9.00

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).