

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)	Mar 31, 2010	April 30, 2010	May 31, 2010	June 30, 2010
1	2	3	4	5	6	7	8
12.25	Jul. 2, 2010	5.14	4.61	4.61	4.10	4.28	6.86
6.72 *	Jul. 18, 2012	4.76	4.36	4.36	4.43	4.60	5.08
11.30	Jul. 28, 2010	5.14	4.64	4.64	4.39	4.63	5.55
8.75	Dec. 13, 2010	5.42	4.48	4.48	4.53	4.90	5.30
12.32	Jan. 29, 2011	5.48	4.87	4.87	4.54	5.07	5.32
6.57	Feb. 24, 2011	5.54	5.06	5.06	4.89	4.94	5.30
8.00	Apr. 27, 2011	5.60	5.30	5.30	4.92	5.02	5.45
10.95	May 30, 2011	5.67	5.36	5.36	5.20	5.24	5.43
9.39	Jul. 2, 2011	5.74	5.18	5.18	5.20	5.28	5.40
11.50	Aug. 5, 2011	5.80	5.27	5.27	5.03	5.25	5.58
FRB	Aug. 8, 2011	8.40	4.22	4.22	4.02	4.35	3.91
12.00	Oct. 21, 2011	5.96	5.47	5.47	5.28	5.40	5.74
11.50	Nov. 24, 2011	6.03	5.68	5.68	5.63	5.66	5.94
6.85	Apr. 5, 2012	6.32	6.19	6.19	5.87	6.02	6.18
7.40	May 3, 2012	6.14	6.17	6.17	5.88	5.86	6.17
10.25	Jun. 1, 2012	6.34	6.34	6.34	6.03	6.11	6.29
11.03	Jul. 18, 2012	6.37	6.30	6.30	6.12	6.19	6.30
9.40	Sep. 11, 2012	6.42	6.49	6.49	6.21	6.08	6.31
FRB	Nov. 10, 2012	6.34	4.79	4.79	4.61	5.00	4.62
9.00	May 24, 2013	6.59	6.51	6.51	6.36	6.68	6.86
9.81	May 30, 2013	6.59	6.71	6.71	6.57	6.63	6.74
12.40	Aug. 20, 2013	7.29	6.79	6.79	6.57	6.64	6.85
7.27	Sep. 3, 2013	6.59	6.74	6.74	6.55	6.54	6.75
FRB	Sep. 10, 2013	8.63	4.54	4.54	4.40	4.87	4.38
5.32	Feb. 16, 2014	6.74	7.04	7.04	6.85	6.90	7.05
6.72	Feb. 24, 2014	6.73	7.23	7.23	7.05	6.95	6.95
7.37	Apr. 16, 2014	6.74	7.14	7.14	7.03	6.98	7.01
6.07	May 15, 2014	–	7.22	7.22	7.11	6.98	6.96
FRB	May 20, 2014	7.36	4.01	4.01	3.69	5.38	5.06
10.00	May 30, 2014	6.75	7.33	7.33	7.14	7.01	7.10
7.32	Oct. 20, 2014	–	7.25	7.25	7.08	6.93	7.06
10.50	Oct. 29, 2014	6.82	7.39	7.39	7.21	7.12	7.17
7.56	Nov. 3, 2014	6.72	7.17	7.17	7.12	7.13	7.04
11.83	Nov. 12, 2014	6.81	7.50	7.50	7.18	7.14	7.25
10.47	Feb. 12, 2015	6.87	7.82	7.82	7.60	7.41	7.46
10.79	May 19, 2015	6.92	7.67	7.67	7.50	7.38	7.48
11.50	May 21, 2015	6.91	7.67	7.67	7.50	7.39	7.40
6.49	Jun. 8, 2015	–	7.51	7.51	7.40	7.35	7.36
7.17	Jun. 14, 2015	–	–	–	–	–	7.27
FRB	Jul. 2, 2015	7.56	4.08	4.08	3.87	4.45	3.87
11.43	Aug. 7, 2015	6.95	7.60	7.60	7.47	7.43	7.49
FRB	Aug. 10, 2015	8.80	3.98	3.98	3.79	4.35	3.80
7.38	Sep. 3, 2015	6.83	7.49	7.49	7.38	7.40	7.34
9.85	Oct. 16, 2015	7.00	7.65	7.65	7.51	7.50	7.50
7.59	Apr. 12, 2016	7.12	7.43	7.43	7.59	7.59	7.11
10.71	Apr. 19, 2016	7.08	7.63	7.63	7.59	7.60	7.64
FRB	May 7, 2016	6.74	3.97	3.97	3.69	5.50	5.05
5.59	Jun. 4, 2016	7.17	7.72	7.72	7.64	7.65	7.66
12.30	Jul. 2, 2016	7.08	7.73	7.73	7.64	7.68	7.69

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(Per cent)

Coupon	Date of Maturity	Yield (Semi-annual) as on					
		Mar. 31, 2009 (Year-end)	Mar. 31, 2010 (Year-end)	Mar 31, 2010	April 30, 2010	May 31, 2010	June 30, 2010
1	2	3	4	5	6	7	8
7.02	Aug. 17, 2016	-	7.60	7.60	7.55	7.56	7.60
8.07	Jan. 15, 2017	7.10	7.57	7.57	7.55	7.56	7.72
7.49	Apr. 16, 2017	7.19	7.43	7.43	7.51	7.57	7.74
FRB	Jul. 2, 2017	6.22	4.65	4.65	4.47	5.10	4.54
7.99	Jul. 9, 2017	7.21	7.72	7.72	7.70	7.62	7.74
7.46	Aug. 28, 2017	7.19	7.49	7.49	7.70	7.54	7.70
6.25	Jan. 2, 2018	7.05	7.82	7.82	7.81	7.67	7.72
8.24	Apr. 22, 2018	6.99	7.60	7.60	7.79	7.67	7.64
10.45	Apr. 30, 2018	6.97	7.75	7.75	7.81	7.70	7.71
5.69	Sep. 25, 2018	7.01	7.83	7.83	7.87	7.77	7.77
12.60	Nov. 23, 2018	6.98	7.78	7.78	7.85	7.78	7.78
5.64	Jan. 2, 2019	7.07	7.88	7.88	7.93	7.79	7.80
6.05	Feb. 2, 2019	7.01	7.29	7.29	7.89	7.85	7.80
6.05	Jun. 12, 2019	7.05	7.90	7.90	7.94	7.86	7.84
6.90	Jul. 13, 2019	-	7.82	7.82	7.95	7.78	7.72
10.03	Aug. 9, 2019	7.05	7.90	7.90	7.96	7.87	7.88
6.35	Jan. 2, 2020	7.15	7.85	7.85	8.04	7.81	7.86
10.70	Apr. 22, 2020	7.16	7.92	7.92	8.03	7.88	7.83
7.80	May 3, 2020	-	-	-	7.76	7.56	7.55
FRB	Dec. 21, 2020	-	4.62	4.62	4.71	4.72	5.92
11.60	Dec. 27, 2020	7.26	7.94	7.94	8.05	7.85	7.85
7.94	May 24, 2021	7.49	7.94	7.94	8.08	7.84	7.90
10.25	May 30, 2021	7.35	8.17	8.17	8.11	7.87	7.92
8.20	Feb. 15, 2022	7.63	8.10	8.10	7.99	7.85	7.92
8.35	May 14, 2022	7.69	8.18	8.18	8.04	7.95	7.99
8.08	Aug. 2, 2022	7.60	8.19	8.19	8.06	7.96	8.00
5.87	Aug. 28, 2022	7.69	8.14	8.14	8.08	7.98	8.03
8.13	Sep. 21, 2022	7.63	8.05	8.05	8.14	7.99	7.98
6.30	Apr. 9, 2023	7.70	8.16	8.16	8.19	8.02	8.02
6.17	Jun. 12, 2023	7.71	8.17	8.17	8.18	8.06	8.03
7.35	Jun. 22, 2024	-	8.03	8.03	8.18	8.09	8.04
5.97	Sep. 25, 2025	7.73	8.34	8.34	8.25	8.12	8.18
10.18	Sep. 11, 2026	7.74	8.37	8.37	8.25	8.18	8.23
8.24	Feb. 15, 2027	7.75	8.25	8.25	8.31	8.12	8.21
8.26	Aug. 2, 2027	7.88	8.27	8.27	8.34	8.16	8.18
8.28	Sep. 21, 2027	7.88	8.40	8.40	8.36	8.26	8.29
6.01	Mar. 25, 2028	7.93	8.47	8.47	8.38	8.27	8.35
6.13	Jun. 4, 2028	7.92	8.46	8.46	8.39	8.28	8.35
8.28	Feb. 15, 2032	7.81	8.30	8.30	8.39	8.19	8.25
8.32	Aug. 2, 2032	7.83	8.41	8.41	8.46	8.21	8.29
7.95	Aug. 28, 2032	7.81	8.32	8.32	8.46	8.27	8.30
8.33	Sep. 21, 2032	7.82	8.41	8.41	8.48	8.29	8.32
7.50	Aug. 10, 2034	7.78	8.27	8.27	8.48	8.30	8.08
7.40	Sep. 9, 2035	7.78	8.24	8.24	8.52	8.35	8.35
8.33	Jun. 7, 2036	7.85	8.30	8.30	8.53	8.39	8.37
6.83	Jan. 19, 2039	7.77	8.28	8.28	8.56	8.52	8.42

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).