

## 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)	Mar. 31, 2011	Apr. 30, 2011	May 31, 2011	Jun. 30, 2011
		1	2	3	4	5	6
6.72 *	Jul. 18, 2012	4.36	7.31	7.31	7.73	8.05	8.02
8.00	Apr. 27, 2011	5.30	7.17	7.17	-	-	-
10.95	May 30, 2011	5.36	7.23	7.23	7.63	-	-
9.39	Jul. 2, 2011	5.18	7.29	7.29	7.70	8.03	8.01
11.50	Aug. 5, 2011	5.27	7.34	7.34	7.76	8.07	8.04
<b>FRB</b>	Aug. 8, 2011	4.22	7.56	7.56	7.63	8.04	8.41
12.00	Oct. 21, 2011	5.47	7.47	7.47	7.91	8.16	8.09
11.50	Nov. 24, 2011	5.68	7.50	7.50	7.95	8.20	8.11
6.85	Apr. 5, 2012	6.19	7.50	7.50	7.95	8.24	8.13
7.40	May 3, 2012	6.17	7.44	7.44	7.95	8.24	8.11
10.25	Jun. 1, 2012	6.34	7.49	7.49	7.97	8.24	8.13
11.03	Jul. 18, 2012	6.30	7.51	7.51	7.99	8.25	8.13
9.40	Sep. 11, 2012	6.49	7.53	7.53	7.99	8.25	8.14
<b>FRB</b>	Nov. 10, 2012	4.79	7.26	7.26	7.65	8.08	8.46
9.00	May 24, 2013	6.51	7.54	7.54	7.95	8.26	8.20
9.81	May 30, 2013	6.71	7.54	7.54	7.95	8.26	8.20
12.40	Aug. 20, 2013	6.79	7.56	7.56	7.95	8.27	8.22
7.27	Sep. 3, 2013	6.74	7.57	7.57	7.95	8.27	8.22
<b>FRB</b>	Sep. 10, 2013	4.54	6.74	6.74	7.68	8.11	8.56
5.32	Feb. 16, 2014	7.04	7.74	7.74	8.02	8.33	8.28
6.72	Feb. 24, 2014	7.23	7.74	7.74	8.02	8.33	8.28
7.37	Apr. 16, 2014	7.14	7.77	7.77	8.05	8.35	8.29
6.07	May 15, 2014	7.22	7.79	7.79	8.06	8.36	8.30
<b>FRB</b>	May 20, 2014	4.01	5.12	5.12	7.67	8.10	8.43
10.00	May 30, 2014	7.33	7.79	7.79	8.07	8.36	8.30
7.32	Oct. 20, 2014	7.25	7.87	7.87	8.15	8.42	8.32
10.50	Oct. 29, 2014	7.39	7.87	7.87	8.15	8.42	8.32
7.56	Nov. 3, 2014	7.17	7.88	7.88	8.15	8.43	8.32
11.83	Nov. 12, 2014	7.50	7.87	7.87	8.15	8.42	8.32
10.47	Feb. 12, 2015	7.82	7.84	7.84	8.19	8.45	8.33
10.79	May 19, 2015	7.67	7.89	7.89	8.22	8.47	8.33
11.50	May 21, 2015	7.67	7.88	7.88	8.22	8.47	8.33
6.49	Jun. 8, 2015	7.51	7.91	7.91	8.24	8.49	8.34
7.17	Jun. 14, 2015	-	7.90	7.90	8.23	8.48	8.34
<b>FRB</b>	Jul. 2, 2015	4.08	5.71	5.71	7.73	8.16	8.48
11.43	Aug. 7, 2015	7.60	7.91	7.91	8.24	8.48	8.34
<b>FRB</b>	Aug. 10, 2015	3.98	6.26	6.26	7.86	8.29	8.51
7.38	Sep. 3, 2015	7.49	7.94	7.94	8.25	8.49	8.34
9.85	Oct. 16, 2015	7.65	7.94	7.94	8.25	8.49	8.34
7.59	Apr. 12, 2016	7.43	7.99	7.99	8.24	8.49	8.35
10.71	Apr. 19, 2016	7.63	7.98	7.98	8.24	8.49	8.35
<b>FRB</b>	May 7, 2016	3.97	5.15	5.15	7.72	8.15	8.48
5.59	Jun. 4, 2016	7.72	8.01	8.01	8.25	8.50	8.37
12.30	Jul. 2, 2016	7.73	7.98	7.98	8.23	8.48	8.36
7.02	Aug. 17, 2016	7.60	8.00	8.00	8.24	8.49	8.37

## 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)	Mar. 31, 2011	Apr. 30, 2011	May 31, 2011	Jun. 30, 2011
	1	2	3	4	5	6	7		
8.07	Jan.	15.	2017	7.57	7.97	7.97	8.21	8.48	8.40
7.49	Apr.	16.	2017	7.43	7.96	7.96	8.20	8.48	8.40
<b>FRB</b>	Jul.	2.	2017	4.65	7.42	7.42	7.81	8.00	8.40
7.99	Jul.	9.	2017	7.72	7.95	7.95	8.20	8.48	8.42
7.46	Aug.	28.	2017	7.49	7.97	7.97	8.20	8.48	8.41
6.25	Jan.	2.	2018	7.82	7.95	7.95	8.19	8.49	8.39
7.83	Apr.	11.	2018	–	–	–	8.19	8.49	8.37
8.24	Apr.	22.	2018	7.60	7.94	7.94	8.18	8.49	8.37
10.45	Apr.	30.	2018	7.75	7.94	7.94	8.18	8.49	8.36
5.69	Sep.	25.	2018	7.83	7.95	7.95	8.17	8.49	8.35
12.60	Nov.	23.	2018	7.78	7.93	7.93	8.16	8.48	8.34
5.64	Jan.	2.	2019	7.88	8.02	8.02	8.16	8.48	8.34
6.05	Feb.	2.	2019	7.29	8.02	8.02	8.15	8.47	8.33
6.05	Jun.	12.	2019	7.90	8.02	8.02	8.13	8.46	8.32
6.90	Jul.	13.	2019	7.82	8.02	8.02	8.13	8.45	8.32
10.03	Aug.	9.	2019	7.90	8.02	8.02	8.13	8.45	8.32
6.35	Jan.	2.	2020	7.85	7.99	7.99	8.12	8.43	8.30
10.70	Apr.	22.	2020	7.92	7.98	7.98	8.15	8.42	8.31
7.80	May	3.	2020	–	7.98	7.98	8.20	8.42	8.30
<b>FRB</b>	Dec.	21.	2020	4.62	8.04	8.04	8.13	8.57	8.86
11.60	Dec.	27.	2020	7.94	8.01	8.01	8.16	8.42	8.32
7.80	Apr.	11.	2021	–	–	–	8.13	8.41	8.33
7.94	May	24.	2021	7.94	8.06	8.06	8.14	8.42	8.33
10.25	May	30.	2021	8.17	8.05	8.05	8.14	8.42	8.33
8.20	Feb.	15.	2022	8.10	8.10	8.10	8.23	8.47	8.38
8.35	May	14.	2022	8.18	8.09	8.09	8.26	8.49	8.40
8.08	Aug.	2.	2022	8.19	8.08	8.08	8.30	8.51	8.42
5.87	Aug.	28.	2022	8.14	8.12	8.12	8.31	8.52	8.43
8.13	Sep.	21.	2022	8.05	8.09	8.09	8.30	8.51	8.42
6.30	Apr.	9.	2023	8.16	8.16	8.16	8.38	8.56	8.48
6.17	Jun.	12.	2023	8.17	8.17	8.17	8.40	8.57	8.49
7.35	Jun.	22.	2024	8.03	8.21	8.21	8.45	8.60	8.54
5.97	Sep.	25.	2025	8.34	8.29	8.29	8.52	8.64	8.59
10.18	Sep.	11.	2026	8.37	8.28	8.28	8.48	8.62	8.57
8.24	Feb.	15.	2027	8.25	8.33	8.33	8.50	8.62	8.60
8.26	Aug.	2.	2027	8.27	8.33	8.33	8.50	8.62	8.60
8.28	Sep.	21.	2027	8.40	8.35	8.35	8.51	8.62	8.60
6.01	Mar.	25.	2028	8.47	8.40	8.40	8.54	8.64	8.63
6.13	Jun.	4.	2028	8.46	8.40	8.40	8.54	8.64	8.63
8.28	Feb.	15.	2032	8.30	8.39	8.39	8.52	8.63	8.63
8.32	Aug.	2.	2032	8.41	8.40	8.40	8.52	8.63	8.63
7.95	Aug.	28.	2032	8.32	8.41	8.41	8.52	8.64	8.63
8.33	Sep.	21.	2032	8.41	8.40	8.40	8.52	8.63	8.63
7.50	Aug.	10.	2034	8.27	8.41	8.41	8.53	8.64	8.63
7.40	Sep.	9.	2035	8.24	8.41	8.41	8.53	8.64	8.63
8.33	Jun.	7.	2036	8.30	8.39	8.39	8.53	8.64	8.62
6.83	Jan.	19.	2039	8.28	8.38	8.38	8.54	8.65	8.62
8.30	Jul.	2.	2040	–	8.36	8.36	8.54	8.64	8.60

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).