

**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, 2011 (Year-end)	Mar 31, 2012 (Year-end)	Jun 30, 2012	Jul 31, 2012	Aug 31, 2012	Sep 29, 2012		
	1	2	3	4	5	6	7				
7.40	May	3,	2012	7.44	8.88						
11.03	Jul	18,	2012	7.51	8.90	8.12					
9.40	Sep	11,	2012	7.53	8.86	8.13	8.06	8.07			
<b>FRB</b>	Nov	10,	2012	7.26	8.61	8.28	8.26	8.33	8.38		
9.00	May	24,	2013	7.54	8.17	8.07	8.11	8.00	7.96		
9.81	May	30,	2013	7.54	8.17	8.07	8.11	8.00	7.96		
12.40	Aug	20,	2013	7.56	8.09	8.03	8.09	7.96	7.93		
7.27	Sep	3,	2013	7.57	8.06	8.00	8.08	7.90	7.89		
<b>FRB</b>	Sep	10,	2013	6.74	8.64	8.30	8.28	8.40	8.44		
5.32	Feb	16,	2014	7.74	7.97	7.99	8.06	7.91	7.92		
6.72	Feb	24,	2014	7.74	7.97	7.99	8.06	7.91	7.92		
7.37	Apr	16,	2014	7.77	7.96	7.99	8.06	7.92	7.92		
6.07	May	15,	2014	7.79	7.96	7.99	8.05	7.92	7.93		
<b>FRB</b>	May	20,	2014	5.12	8.73	8.39	8.37	8.46	8.50		
10.00	May	30,	2014	7.79	7.97	7.99	8.05	7.93	7.93		
7.32	Oct	20,	2014	7.87	7.99	8.00	8.04	7.96	7.97		
10.50	Oct	29,	2014	7.87	8.00	8.00	8.04	7.96	7.97		
7.56	Nov	3,	2014	7.88	8.00	8.00	8.04	7.97	7.97		
11.83	Nov	12,	2014	7.87	8.01	8.00	8.04	7.97	7.97		
10.47	Feb	12,	2015	7.84	8.06	8.01	8.02	7.97	7.97		
10.79	May	19,	2015	7.89	8.13	8.03	8.03	8.00	8.00		
11.50	May	21,	2015	7.88	8.13	8.03	8.03	8.00	8.00		
6.49	Jun	8,	2015	7.91	8.15	8.03	8.03	8.01	8.01		
7.17	Jun	14,	2015	7.90	8.14	8.03	8.03	8.00	8.00		
<b>FRB</b>	Jul	2,	2015	5.71	8.70	8.42	8.40	8.57	8.61		
11.43	Aug	7,	2015	7.91	8.20	8.05	8.04	8.02	8.01		
<b>FRB</b>	Aug	10,	2015	6.26	8.71	8.43	8.41	8.56	8.60		
7.38	Sep	3,	2015	7.94	8.23	8.05	8.04	8.03	8.02		
9.85	Oct	16,	2015	7.94	8.26	8.06	8.05	8.04	8.02		
7.59	Apr	12,	2016	7.99	8.42	8.08	8.08	8.08	8.04		
10.71	Apr	19,	2016	7.98	8.42	8.09	8.08	8.08	8.04		
<b>FRB</b>	May	7,	2016	5.15	8.78	8.46	8.44	8.55	8.59		
5.59	Jun	4,	2016	8.01	8.48	8.09	8.10	8.11	8.06		
12.30	Jul	2,	2016	7.98	8.46	8.08	8.10	8.10	8.06		
7.02	Aug	17,	2016	8.00	8.52	8.08	8.11	8.13	8.08		
8.07	Jan	15,	2017	7.97	8.57	8.07	8.13	8.22	8.17		
7.49	Apr	16,	2017	7.96	8.59	8.06	8.19	8.25	8.20		
<b>FRB</b>	Jul	2,	2017	7.42	8.71	8.54	8.47	8.59	8.62		
8.07	Jul	3,	2017			8.07	8.19	8.23	8.17		
7.99	Jul	9,	2017	7.95	8.59	8.18	8.21	8.26	8.21		
7.46	Aug	28,	2017	7.97	8.59	8.20	8.22	8.27	8.22		
6.25	Jan	2,	2018	7.95	8.58	8.19	8.24	8.25	8.21		
7.83	Apr	11,	2018		8.56	8.24	8.25	8.27	8.24		
8.24	Apr	22,	2018	7.94	8.56	8.22	8.24	8.24	8.19		
10.45	Apr	30,	2018	7.94	8.56	8.23	8.24	8.24	8.20		
5.69	Sep	25,	2018	7.95	8.60	8.26	8.26	8.27	8.22		
12.60	Nov	23,	2018	7.93	8.57	8.25	8.26	8.25	8.20		
5.64	Jan	2,	2019	8.02	8.62	8.26	8.28	8.28	8.21		

## 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, 2011 (Year-end)	Mar 31, 2012 (Year-end)	Jun 30, 2012	Jul 31, 2012	Aug 31, 2012	Sep 29, 2012
	1	2	3	4	5	6	7		
6.05	Feb	2,	2019	8.02	8.62	8.26	8.28	8.28	8.21
6.05	Jun	12,	2019	8.02	8.64	8.25	8.30	8.30	8.22
6.90	Jul	13,	2019	8.02	8.64	8.24	8.30	8.31	8.23
10.03	Aug	9,	2019	8.02	8.63	8.23	8.29	8.30	8.22
6.35	Jan	2,	2020	7.99	8.66	8.25	8.32	8.34	8.26
8.19	Jan	16,	2020		8.63	8.23	8.32	8.34	8.25
10.70	Apr	22,	2020	7.98	8.65	8.27	8.33	8.35	8.27
7.80	May	3,	2020	7.98	8.62	8.28	8.35	8.37	8.29
<b>FRB</b>	Dec	21,	2020	8.04	9.72	9.41	9.31	9.27	9.27
11.60	Dec	27,	2020	8.01	8.63	8.37	8.38	8.40	8.33
7.80	Apr	11,	2021		8.66	8.44	8.40	8.43	8.30
7.94	May	24,	2021	8.06	8.55	8.43	8.42	8.43	8.36
10.25	May	30,	2021	8.05	8.55	8.41	8.40	8.41	8.35
8.79	Nov	8,	2021		8.57	8.38	8.37	8.38	8.31
8.20	Feb	15,	2022	8.10	8.57	8.39	8.39	8.35	8.29
8.35	May	14,	2022	8.09	8.61	8.44	8.33	8.30	8.23
8.15	Jun	11,	2022			8.18	8.25	8.24	8.15
8.08	Aug	2,	2022	8.08	8.66	8.39	8.41	8.33	8.20
5.87	Aug	28,	2022	8.12	8.70	8.37	8.29	8.26	8.19
8.13	Sep	21,	2022	8.09	8.70	8.37	8.41	8.26	8.28
6.30	Apr	9,	2023	8.16	8.72	8.35	8.28	8.24	8.22
6.17	Jun	12,	2023	8.17	8.78	8.37	8.29	8.26	8.26
7.35	Jun	22,	2024	8.21	8.77	8.35	8.40	8.38	8.40
9.15	Nov	14,	2024		8.68	8.43	8.41	8.42	8.35
8.20	Sep	24,	2025						8.18
5.97	Sep	25,	2025	8.29	8.65	8.54	8.44	8.45	8.18
8.33	Jul	9,	2026				8.39	8.40	8.24
10.18	Sep	11,	2026	8.28	8.60	8.51	8.41	8.42	8.28
8.24	Feb	15,	2027	8.33	8.60	8.53	8.45	8.45	8.38
8.26	Aug	2,	2027	8.33	8.60	8.52	8.48	8.47	8.38
8.28	Sep	21,	2027	8.35	8.61	8.49	8.47	8.47	8.37
6.01	Mar	25,	2028	8.40	8.64	8.55	8.51	8.51	8.42
6.13	Jun	4,	2028	8.40	8.69	8.55	8.51	8.52	8.42
8.97	Dec	5,	2030		8.82	8.57	8.57	8.58	8.43
8.28	Feb	15,	2032	8.39	8.71	8.57	8.59	8.58	8.46
8.32	Aug	2,	2032	8.40	8.73	8.59	8.60	8.59	8.45
7.95	Aug	28,	2032	8.41	8.69	8.59	8.60	8.60	8.46
8.33	Sep	21,	2032	8.40	8.69	8.59	8.60	8.59	8.45
7.50	Aug	10,	2034	8.41	8.68	8.62	8.63	8.60	8.47
7.40	Sep	9,	2035	8.41	8.62	8.63	8.64	8.61	8.47
8.33	Jun	7,	2036	8.39	8.64	8.61	8.64	8.59	8.46
6.83	Jan	19,	2039	8.38	8.65	8.66	8.67	8.62	8.48
8.30	Jul	2,	2040	8.36	8.74	8.66	8.66	8.62	8.48
8.83	Dec	12,	2041		8.74	8.66	8.66	8.63	8.48

FRB: Floating Rate Bond.

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