

**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)	Oct. 31, 2011	Nov. 30, 2011	Dec. 31, 2011	Jan. 31, 2012	
	1	2	3	4	5	6	7			
6.72	Jul.	18.	2012	*	4.36	7.31	8.72	8.70	8.57	8.62
6.85	Apr.	5.	2012		6.19	7.50	8.67	8.70	8.53	8.63
7.40	May	3.	2012		6.17	7.44	8.72	8.71	8.49	8.56
10.25	Jun.	1.	2012		6.34	7.49	8.71	8.72	8.54	8.64
11.03	Jul.	18.	2012		6.30	7.51	8.72	8.70	8.57	8.62
9.40	Sep.	11.	2012		6.49	7.53	8.73	8.67	8.56	8.57
<b>FRB</b>	Nov.	10.	2012		4.79	7.26	8.65	8.92	8.51	8.50
9.00	May	24.	2013		6.51	7.54	8.72	8.56	8.30	8.16
9.81	May	30.	2013		6.71	7.54	8.72	8.56	8.29	8.16
12.40	Aug.	20.	2013		6.79	7.56	8.70	8.54	8.21	8.11
7.27	Sep.	3.	2013		6.74	7.57	8.69	8.53	8.18	8.09
<b>FRB</b>	Sep.	10.	2013		4.54	6.74	8.74	8.91	8.54	8.53
5.32	Feb.	16.	2014		7.04	7.74	8.65	8.57	8.14	8.05
6.72	Feb.	24.	2014		7.23	7.74	8.64	8.58	8.14	8.05
7.37	Apr.	16.	2014		7.14	7.77	8.63	8.58	8.13	8.05
6.07	May	15.	2014		7.22	7.79	8.63	8.59	8.12	8.05
<b>FRB</b>	May	20.	2014		4.01	5.12	8.81	8.96	8.63	8.62
10.00	May	30.	2014		7.33	7.79	8.63	8.59	8.13	8.06
7.32	Oct.	20.	2014		7.25	7.87	8.61	8.62	8.14	8.09
10.50	Oct.	29.	2014		7.39	7.87	8.61	8.62	8.15	8.09
7.56	Nov.	3.	2014		7.17	7.88	8.61	8.62	8.15	8.09
11.83	Nov.	12.	2014		7.50	7.87	8.61	8.62	8.16	8.10
10.47	Feb.	12.	2015		7.82	7.84	8.62	8.59	8.13	8.12
10.79	May	19.	2015		7.67	7.89	8.65	8.61	8.21	8.17
11.50	May	21.	2015		7.67	7.88	8.65	8.61	8.21	8.17
6.49	Jun.	8.	2015		7.51	7.91	8.66	8.62	8.22	8.18
7.17	Jun.	14.	2015			7.90	8.65	8.62	8.22	8.18
<b>FRB</b>	Jul.	2.	2015		4.08	5.71	8.78	8.97	8.60	8.59
11.43	Aug.	7.	2015		7.60	7.91	8.69	8.63	8.28	8.20
<b>FRB</b>	Aug.	10.	2015		3.98	6.26	8.81	8.97	8.61	8.60
7.38	Sep.	3.	2015		7.49	7.94	8.70	8.64	8.31	8.22
9.85	Oct.	16.	2015		7.65	7.94	8.73	8.64	8.35	8.24
7.59	Apr.	12.	2016		7.43	7.99	8.83	8.68	8.52	8.31
10.71	Apr.	19.	2016		7.63	7.98	8.83	8.68	8.51	8.31
<b>FRB</b>	May	7.	2016		3.97	5.15	8.86	9.09	8.68	8.67
5.59	Jun.	4.	2016		7.72	8.01	8.86	8.70	8.56	8.33
12.30	Jul.	2.	2016		7.73	7.98	8.85	8.69	8.53	8.32
7.02	Aug.	17.	2016		7.60	8.00	8.88	8.71	8.57	8.33
8.07	Jan.	15.	2017		7.57	7.97	8.90	8.71	8.58	8.32
7.49	Apr.	16.	2017		7.43	7.96	8.90	8.73	8.56	8.32
<b>FRB</b>	Jul.	2.	2017		4.65	7.42	8.78	8.90	8.84	8.72
7.99	Jul.	9.	2017		7.72	7.95	8.91	8.70	8.54	8.30
7.46	Aug.	28.	2017		7.49	7.97	8.90	8.73	8.55	8.33
6.25	Jan.	2.	2018		7.82	7.95	8.89	8.72	8.55	8.33
7.83	Apr.	11.	2018				8.87	8.71	8.54	8.33
8.24	Apr.	22.	2018		7.60	7.94	8.87	8.71	8.54	8.33

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

(Per cent)

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				Mar. 31, 2010 (Year-end)	Mar. 31, 2011 (Year-end)	Oct. 31, 2011	Nov. 30, 2011	Dec. 31, 2011	Jan. 31, 2012
	1	2	3	4	5	6	7		
10.45	Apr.	30,	2018	7.75	7.94	8.87	8.71	8.54	8.33
5.69	Sep.	25,	2018	7.83	7.95	8.87	8.71	8.56	8.34
12.60	Nov.	23,	2018	7.78	7.93	8.86	8.71	8.55	8.33
5.64	Jan.	2,	2019	7.88	8.02	8.86	8.71	8.57	8.39
6.05	Feb.	2,	2019	7.29	8.02	8.86	8.71	8.58	8.39
6.05	Jun.	12,	2019	7.90	8.02	8.86	8.71	8.60	8.38
6.90	Jul.	13,	2019	7.82	8.02	8.86	8.71	8.60	8.38
10.03	Aug.	9,	2019	7.90	8.02	8.85	8.71	8.59	8.38
6.35	Jan.	2,	2020	7.85	7.99	8.86	8.76	8.66	8.37
8.19	Jan.	16,	2020						8.31
10.70	Apr.	22,	2020	7.92	7.98	8.85	8.76	8.66	8.37
7.80	May	3,	2020		7.98	8.86	8.76	8.67	8.36
<b>FRB</b>	Dec.	21,	2020	4.62	8.04	9.09	10.02	9.64	9.76
11.60	Dec.	27,	2020	7.94	8.01	8.86	8.77	8.66	8.36
7.80	Apr.	11,	2021			8.88	8.72	8.56	8.38
7.94	May	24,	2021	7.94	8.06	8.89	8.78	8.62	8.33
10.25	May	30,	2021	8.17	8.05	8.89	8.78	8.61	8.32
8.79	Nov.	8,	2021				8.74	8.56	8.27
8.20	Feb.	15,	2022	8.10	8.10	8.90	8.77	8.54	8.28
8.35	May.	14,	2022	8.18	8.09	8.91	8.77	8.51	8.27
8.08	Aug.	2,	2022	8.19	8.08	8.92	8.75	8.48	8.24
5.87	Aug.	28,	2022	8.14	8.12	8.93	8.79	8.48	8.25
8.13	Sep.	21,	2022	8.05	8.09	8.92	8.78	8.46	8.25
6.30	Apr.	9,	2023	8.16	8.16	8.94	8.82	8.49	8.25
6.17	Jun.	12,	2023	8.17	8.17	8.95	8.83	8.51	8.27
7.35	Jun.	22,	2024	8.03	8.21	8.96	8.87	8.65	8.27
9.15	Nov.	14,	2024				8.84	8.70	8.39
5.97	Sep.	25,	2025	8.34	8.29	8.97	8.95	8.82	8.40
10.18	Sep.	11,	2026	8.37	8.28	8.96	8.95	8.80	8.49
8.24	Feb.	15,	2027	8.25	8.33	8.98	8.98	8.84	8.52
8.26	Aug.	2,	2027	8.27	8.33	8.98	8.99	8.83	8.56
8.28	Sep.	21,	2027	8.40	8.35	8.97	9.00	8.83	8.56
6.01	Mar.	25,	2028	8.47	8.40	8.99	9.03	8.86	8.57
6.13	Jun.	4,	2028	8.46	8.40	8.99	9.03	8.86	8.62
8.97	Dec.	5,	2030					8.77	8.62
8.28	Feb.	15,	2032	8.30	8.39	8.95	8.99	8.75	8.62
8.32	Aug.	2,	2032	8.41	8.40	8.96	9.01	8.75	8.65
7.95	Aug.	28,	2032	8.32	8.41	8.96	9.02	8.75	8.66
8.33	Sep.	21,	2032	8.41	8.40	8.96	9.02	8.75	8.66
7.50	Aug.	10,	2034	8.27	8.41	8.97	9.04	8.74	8.66
7.40	Sep.	9,	2035	8.24	8.41	8.97	9.06	8.75	8.67
8.33	Jun.	7,	2036	8.30	8.39	8.97	9.06	8.75	8.67
6.83	Jan.	19,	2039	8.28	8.38	8.99	9.11	8.79	8.65
8.30	Jul.	2,	2040		8.36	9.00	9.12	8.78	8.60
8.83	Dec.	12,	2041					8.82	8.54

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).