

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)	Sep. 30, 2010	Oct. 31, 2010	Nov. 30, 2010	Dec. 31, 2010
1	2	3	4	5	6	7	8
6.72 *	Jul. 18, 2012	4.76	4.36	6.08	6.23	6.37	6.54
8.75	Dec. 13, 2010	5.42	4.48	6.49	6.60	6.74	–
12.32	Jan. 29, 2011	5.48	4.87	6.54	6.64	6.78	6.95
6.57	Feb. 24, 2011	5.54	5.06	6.67	6.66	6.80	6.97
8.00	Apr. 27, 2011	5.60	5.30	6.43	6.60	6.74	6.91
10.95	May 30, 2011	5.67	5.36	6.49	6.66	6.80	6.97
9.39	Jul. 2, 2011	5.74	5.18	6.47	6.63	6.77	7.32
11.50	Aug. 5, 2011	5.80	5.27	6.64	6.71	6.85	7.02
FRB	Aug. 8, 2011	8.40	4.22	6.28	6.37	7.09	7.31
12.00	Oct. 21, 2011	5.96	5.47	6.80	6.93	7.10	7.32
11.50	Nov. 24, 2011	6.03	5.68	6.92	7.04	7.21	7.43
6.85	Apr. 5, 2012	6.32	6.19	6.94	7.11	7.30	7.53
7.40	May 3, 2012	6.14	6.17	6.91	7.28	7.32	7.47
10.25	Jun. 1, 2012	6.34	6.34	7.08	7.16	7.36	7.59
11.03	Jul. 18, 2012	6.37	6.30	7.14	7.19	7.38	7.61
9.40	Sep. 11, 2012	6.42	6.49	7.11	7.20	7.40	7.61
FRB	Nov. 10, 2012	6.34	4.79	4.55	4.38	7.19	7.25
9.00	May 24, 2013	6.59	6.51	7.24	7.30	7.47	7.56
9.81	May 30, 2013	6.59	6.71	7.26	7.31	7.48	7.56
12.40	Aug. 20, 2013	7.29	6.79	7.28	7.33	7.51	7.58
7.27	Sep. 3, 2013	6.59	6.74	7.21	7.28	7.44	7.47
FRB	Sep. 10, 2013	8.63	4.54	6.41	6.49	6.84	6.63
5.32	Feb. 16, 2014	6.74	7.04	7.37	7.35	7.51	7.61
6.72	Feb. 24, 2014	6.73	7.23	7.39	7.44	7.60	7.70
7.37	Apr. 16, 2014	6.74	7.14	7.43	7.51	7.67	7.77
6.07	May 15, 2014	–	7.22	7.51	7.51	7.67	7.77
FRB	May 20, 2014	7.36	4.01	5.14	5.11	5.49	5.14
10.00	May 30, 2014	6.75	7.33	7.58	7.62	7.76	7.87
7.32	Oct. 20, 2014	–	7.25	7.55	7.55	7.64	7.75
10.50	Oct. 29, 2014	6.82	7.39	7.58	7.60	7.72	7.82
7.56	Nov. 3, 2014	6.72	7.17	7.60	7.62	7.75	7.85
11.83	Nov. 12, 2014	6.81	7.50	7.61	7.63	7.78	7.88
10.47	Feb. 12, 2015	6.87	7.82	7.63	7.66	7.79	7.81
10.79	May 19, 2015	6.92	7.67	7.67	7.72	7.85	7.89
11.50	May 21, 2015	6.91	7.67	7.73	7.81	7.94	7.97
6.49	Jun. 8, 2015	–	7.51	7.77	7.85	7.96	7.99
7.17	Jun. 14, 2015	–	–	7.69	7.81	7.91	7.85
FRB	Jul. 2, 2015	7.56	4.08	5.68	5.59	6.05	5.23
11.43	Aug. 7, 2015	6.95	7.60	7.79	7.86	8.02	8.03
FRB	Aug. 10, 2015	8.80	3.98	6.02	5.98	6.44	6.02
7.38	Sep. 3, 2015	6.83	7.49	7.80	7.87	7.99	7.96
9.85	Oct. 16, 2015	7.00	7.65	7.85	7.88	8.00	7.97
7.59	Apr. 12, 2016	7.12	7.43	7.86	7.89	7.99	7.92
10.71	Apr. 19, 2016	7.08	7.63	7.84	7.90	8.00	7.93
FRB	May 7, 2016	6.74	3.97	5.13	5.03	5.60	5.13
5.59	Jun. 4, 2016	7.17	7.72	7.88	7.94	8.05	7.93
12.30	Jul. 2, 2016	7.08	7.73	7.89	7.96	8.07	7.95
7.02	Aug. 17, 2016	–	7.60	7.82	7.73	8.07	7.94

Current Statistics

Government Securities Market

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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)	Sep. 30, 2010	Oct. 31, 2010	Nov. 30, 2010	Dec. 31, 2010
1	2	3	4	5	6	7	8
8.07	Jan. 15, 2017	7.10	7.57	7.89	7.95	8.05	7.92
7.49	Apr. 16, 2017	7.19	7.43	7.90	7.97	8.07	7.84
FRB	Jul. 2, 2017	6.22	4.65	5.30	5.22	5.72	5.06
7.99	Jul. 9, 2017	7.21	7.72	7.80	7.96	8.01	7.82
7.46	Aug. 28, 2017	7.19	7.49	7.87	7.98	7.96	7.81
6.25	Jan. 2, 2018	7.05	7.82	8.02	8.09	8.13	8.07
8.24	Apr. 22, 2018	6.99	7.60	8.03	8.09	8.13	8.07
10.45	Apr. 30, 2018	6.97	7.75	8.09	8.12	8.16	8.10
5.69	Sep. 25, 2018	7.01	7.83	8.09	8.14	8.18	8.12
12.60	Nov. 23, 2018	6.98	7.78	8.10	8.16	8.20	8.14
5.64	Jan. 2, 2019	7.07	7.88	8.08	8.17	8.20	8.13
6.05	Feb. 2, 2019	7.01	7.29	8.09	8.19	8.22	8.15
6.05	Jun. 12, 2019	7.05	7.90	8.10	8.20	8.23	8.16
6.90	Jul. 13, 2019	-	7.82	7.91	8.16	8.22	8.15
10.03	Aug. 9, 2019	7.05	7.90	8.08	8.18	8.23	8.16
6.35	Jan. 2, 2020	7.15	7.85	8.00	8.14	8.20	8.16
10.70	Apr. 22, 2020	7.16	7.92	8.00	8.16	8.21	8.17
7.80	May 3, 2020	-	-	7.85	8.11	8.07	7.91
FRB	Dec. 21, 2020	-	4.62	5.96	5.99	6.00	8.34
11.60	Dec. 27, 2020	7.26	7.94	8.02	8.15	8.18	8.18
7.94	May 24, 2021	7.49	7.94	8.03	8.16	8.20	8.19
10.25	May 30, 2021	7.35	8.17	8.08	8.18	8.23	8.22
8.20	Feb. 15, 2022	7.63	8.10	8.05	8.19	8.15	8.11
8.35	May 14, 2022	7.69	8.18	8.09	8.20	8.25	8.23
8.08	Aug. 2, 2022	7.60	8.19	7.99	8.11	8.10	8.05
5.87	Aug. 28, 2022	7.69	8.14	8.11	8.22	8.27	8.28
8.13	Sep. 21, 2022	7.63	8.05	7.99	8.09	8.08	8.03
6.30	Apr. 9, 2023	7.70	8.16	8.16	8.22	8.29	8.29
6.17	Jun. 12, 2023	7.71	8.17	8.20	8.26	8.31	8.31
7.35	Jun. 22, 2024	-	8.03	8.21	8.27	8.33	8.32
5.97	Sep. 25, 2025	7.73	8.34	8.39	8.42	8.50	8.48
10.18	Sep. 11, 2026	7.74	8.37	8.40	8.43	8.50	8.49
8.24	Feb. 15, 2027	7.75	8.25	8.34	8.47	8.52	8.49
8.26	Aug. 2, 2027	7.88	8.27	8.28	8.41	8.42	8.33
8.28	Sep. 21, 2027	7.88	8.40	8.39	8.47	8.53	8.51
6.01	Mar. 25, 2028	7.93	8.47	8.45	8.50	8.54	8.51
6.13	Jun. 4, 2028	7.92	8.46	8.46	8.53	8.57	8.54
8.28	Feb. 15, 2032	7.81	8.30	8.33	8.45	8.51	8.49
8.32	Aug. 2, 2032	7.83	8.41	8.32	8.46	8.51	8.48
7.95	Aug. 28, 2032	7.81	8.32	8.21	8.36	8.41	8.38
8.33	Sep. 21, 2032	7.82	8.41	8.41	8.48	8.53	8.49
7.50	Aug. 10, 2034	7.78	8.27	8.30	8.48	8.52	8.50
7.40	Sep. 9, 2035	7.78	8.24	8.35	8.49	8.53	8.52
8.33	Jun. 7, 2036	7.85	8.30	8.36	8.50	8.54	8.53
6.83	Jan. 19, 2039	7.77	8.28	8.37	8.51	8.54	8.53
8.30	Jul. 2, 2040	-	-	8.31	8.46	8.47	8.43

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).