

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)	Dec. 31, 2011	Jan. 31, 2012	Feb. 29, 2012	Mar. 31, 2012	
	1	2	3	4	5	6	7			
6.72 *	Jul.	18,	2012	4.36	7.31	8.57	8.62	8.88	8.90	
6.85	Apr.	5,	2012	6.19	7.50	8.53	8.63	9.01	8.96	
7.40	May	3,	2012	6.17	7.44	8.49	8.56	8.94	8.88	
10.25	Jun.	1,	2012	6.34	7.49	8.54	8.64	8.93	8.94	
11.03	Jul.	18,	2012	6.30	7.51	8.57	8.62	8.88	8.90	
9.40	Sep.	11,	2012	6.49	7.53	8.56	8.57	8.81	8.86	
FRB	Nov.	10,	2012	4.79	7.26	8.51	8.50	8.65	8.61	
9.00	May	24,	2013	6.51	7.54	8.30	8.16	8.23	8.17	
9.81	May	30,	2013	6.71	7.54	8.29	8.16	8.22	8.17	
12.40	Aug.	20,	2013	6.79	7.56	8.21	8.11	8.14	8.09	
7.27	Sep.	3,	2013	6.74	7.57	8.18	8.09	8.11	8.06	
FRB	Sep.	10,	2013	4.54	6.74	8.54	8.53	8.68	8.64	
5.32	Feb.	16,	2014	7.04	7.74	8.14	8.05	8.04	7.97	
6.72	Feb.	24,	2014	7.23	7.74	8.14	8.05	8.04	7.97	
7.37	Apr.	16,	2014	7.14	7.77	8.13	8.05	8.04	7.96	
6.07	May	15,	2014	7.22	7.79	8.12	8.05	8.04	7.96	
FRB	May	20,	2014	4.01	5.12	8.63	8.62	8.77	8.73	
10.00	May	30,	2014	7.33	7.79	8.13	8.06	8.05	7.97	
7.32	Oct.	20,	2014	7.25	7.87	8.14	8.09	8.09	7.99	
10.50	Oct.	29,	2014	7.39	7.87	8.15	8.09	8.10	8.00	
7.56	Nov.	3,	2014	7.17	7.88	8.15	8.09	8.09	8.00	
11.83	Nov.	12,	2014	7.50	7.87	8.16	8.10	8.10	8.01	
10.47	Feb.	12,	2015	7.82	7.84	8.13	8.12	8.15	8.06	
10.79	May	19,	2015	7.67	7.89	8.21	8.17	8.19	8.13	
11.50	May	21,	2015	7.67	7.88	8.21	8.17	8.19	8.13	
6.49	Jun.	8,	2015	7.51	7.91	8.22	8.18	8.21	8.15	
7.17	Jun.	14,	2015	7.90	7.90	8.22	8.18	8.19	8.14	
FRB	Jul.	2,	2015	4.08	5.71	8.60	8.59	8.74	8.70	
11.43	Aug.	7,	2015	7.60	7.91	8.28	8.20	8.23	8.20	
FRB	Aug.	10,	2015	3.98	6.26	8.61	8.60	8.75	8.71	
7.38	Sep.	3,	2015	7.49	7.94	8.31	8.22	8.24	8.23	
9.85	Oct.	16,	2015	7.65	7.94	8.35	8.24	8.26	8.26	
7.59	Apr.	12,	2016	7.43	7.99	8.52	8.31	8.30	8.42	
10.71	Apr.	19,	2016	7.63	7.98	8.51	8.31	8.31	8.42	
FRB	May	7,	2016	3.97	5.15	8.68	8.67	8.82	8.78	
5.59	Jun.	4,	2016	7.72	8.01	8.56	8.33	8.33	8.48	
12.30	Jul.	2,	2016	7.73	7.98	8.53	8.32	8.32	8.46	
7.02	Aug.	17,	2016	7.60	8.00	8.57	8.33	8.33	8.52	
8.07	Jan.	15,	2017	7.57	7.97	8.58	8.32	8.33	8.57	
7.49	Apr.	16,	2017	7.43	7.96	8.56	8.32	8.33	8.59	
FRB	Jul.	2,	2017	4.65	7.42	8.84	8.72	8.67	8.71	
7.99	Jul.	9,	2017	7.72	7.95	8.54	8.30	8.33	8.59	
7.46	Aug.	28,	2017	7.49	7.97	8.55	8.33	8.33	8.59	
6.25	Jan.	2,	2018	7.82	7.95	8.55	8.33	8.33	8.58	
7.83	Apr.	11,	2018	7.82	7.95	8.54	8.33	8.32	8.56	
8.24	Apr.	22,	2018	7.60	7.94	8.54	8.33	8.33	8.56	

CURRENT STATISTICS

Government Securities Market

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, 2010 (Year-end)	Mar 31, 2011 (Year-end)	Dec. 31, 2011	Jan. 31, 2012	Feb. 29, 2012	Mar. 31, 2012
	1	2	3	4	5	6	7		
10.45	Apr.	30,	2018	7.75	7.94	8.54	8.33	8.32	8.56
5.69	Sep.	25,	2018	7.83	7.95	8.56	8.34	8.33	8.60
12.60	Nov.	23,	2018	7.78	7.93	8.55	8.33	8.32	8.57
5.64	Jan.	2,	2019	7.88	8.02	8.57	8.39	8.34	8.62
6.05	Feb.	2,	2019	7.29	8.02	8.58	8.39	8.33	8.62
6.05	Jun.	12,	2019	7.90	8.02	8.60	8.38	8.32	8.64
6.90	Jul.	13,	2019	7.82	8.02	8.60	8.38	8.32	8.64
10.03	Aug.	9,	2019	7.90	8.02	8.59	8.38	8.31	8.63
6.35	Jan.	2,	2020	7.85	7.99	8.66	8.37	8.28	8.66
8.19	Jan.	16,	2020				8.31	8.28	8.63
10.70	Apr.	22,	2020	7.92	7.98	8.66	8.37	8.28	8.65
7.80	May	3,	2020		7.98	8.67	8.36	8.26	8.62
FRB	Dec.	21,	2020	4.62	8.04	9.64	9.76	9.61	9.72
11.60	Dec.	27,	2020	7.94	8.01	8.66	8.36	8.25	8.63
7.80	Apr.	11,	2021			8.56	8.38	8.27	8.66
7.94	May	24,	2021	7.94	8.06	8.62	8.33	8.20	8.55
10.25	May	30,	2021	8.17	8.05	8.61	8.32	8.20	8.55
8.79	Nov.	8,	2021			8.56	8.27	8.20	8.57
8.20	Feb.	15,	2022	8.10	8.10	8.54	8.28	8.22	8.57
8.35	May	14,	2022	8.18	8.09	8.51	8.27	8.27	8.61
8.08	Aug.	2,	2022	8.19	8.08	8.48	8.24	8.35	8.66
5.87	Aug.	28,	2022	8.14	8.12	8.48	8.25	8.35	8.70
8.13	Sep.	21,	2022	8.05	8.09	8.46	8.25	8.35	8.70
6.30	Apr.	9,	2023	8.16	8.16	8.49	8.25	8.36	8.72
6.17	Jun.	12,	2023	8.17	8.17	8.51	8.27	8.40	8.78
7.35	Jun.	22,	2024	8.03	8.21	8.65	8.27	8.39	8.77
9.15	Nov.	14,	2024			8.70	8.39	8.29	8.68
5.97	Sep.	25,	2025	8.34	8.29	8.82	8.40	8.32	8.65
10.18	Sep.	11,	2026	8.37	8.28	8.80	8.49	8.34	8.60
8.24	Feb.	15,	2027	8.25	8.33	8.84	8.52	8.41	8.60
8.26	Aug.	2,	2027	8.27	8.33	8.83	8.56	8.45	8.60
8.28	Sep.	21,	2027	8.40	8.35	8.83	8.56	8.51	8.61
6.01	Mar.	25,	2028	8.47	8.40	8.86	8.57	8.51	8.64
6.13	Jun.	4,	2028	8.46	8.40	8.86	8.62	8.57	8.69
8.97	Dec.	5,	2030			8.77	8.62	8.58	8.82
8.28	Feb.	15,	2032	8.30	8.39	8.75	8.62	8.52	8.71
8.32	Aug.	2,	2032	8.41	8.40	8.75	8.65	8.53	8.73
7.95	Aug.	28,	2032	8.32	8.41	8.75	8.66	8.52	8.69
8.33	Sep.	21,	2032	8.41	8.40	8.75	8.66	8.52	8.69
7.50	Aug.	10,	2034	8.27	8.41	8.74	8.66	8.52	8.68
7.40	Sep.	9,	2035	8.24	8.41	8.75	8.67	8.51	8.62
8.33	Jun.	7,	2036	8.30	8.39	8.75	8.67	8.51	8.64
6.83	Jan.	19,	2039	8.28	8.38	8.79	8.65	8.52	8.65
8.30	Jul.	2,	2040		8.36	8.78	8.60	8.58	8.74
8.83	Dec.	12,	2041			8.82	8.54	8.59	8.74

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).