

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)	Jun. 30, 2011	Jul. 31, 2011	Aug. 31, 2011	Sep. 30 2011
		1	2	3	4	5	6
6.72 *	Jul. 18, 2012	4.36	7.31	8.02	8.38	8.27	8.09
12.00	Oct. 21, 2011	5.47	7.47	8.09	8.58	8.21	8.20
11.50	Nov. 24, 2011	5.68	7.50	8.11	8.61	8.23	8.18
6.85	Apr. 5, 2012	6.19	7.50	8.13	8.37	8.30	8.14
7.40	May 3, 2012	6.17	7.44	8.11	8.35	8.26	8.10
10.25	Jun. 1, 2012	6.34	7.49	8.13	8.37	8.28	8.10
11.03	Jul. 18, 2012	6.30	7.51	8.13	8.38	8.27	8.09
9.40	Sep. 11, 2012	6.49	7.53	8.14	8.38	8.27	8.09
FRB	Nov. 10, 2012	4.79	7.26	8.46	8.66	8.53	8.48
9.00	May 24, 2013	6.51	7.54	8.20	8.41	8.24	8.23
9.81	May 30, 2013	6.71	7.54	8.20	8.41	8.24	8.24
12.40	Aug. 20, 2013	6.79	7.56	8.22	8.42	8.24	8.29
7.27	Sep. 3, 2013	6.74	7.57	8.22	8.41	8.23	8.30
FRB	Sep. 10, 2013	4.54	6.74	8.56	8.67	8.63	8.57
5.32	Feb. 16, 2014	7.04	7.74	8.28	8.43	8.24	8.36
6.72	Feb. 24, 2014	7.23	7.74	8.28	8.43	8.24	8.36
7.37	Apr. 16, 2014	7.14	7.77	8.29	8.43	8.24	8.37
6.07	May 15, 2014	7.22	7.79	8.30	8.43	8.24	8.37
FRB	May 20, 2014	4.01	5.12	8.43	8.60	8.62	8.52
10.00	May 30, 2014	7.33	7.79	8.30	8.43	8.24	8.37
7.32	Oct. 20, 2014	7.25	7.87	8.32	8.43	8.25	8.37
10.50	Oct. 29, 2014	7.39	7.87	8.32	8.43	8.25	8.37
7.56	Nov. 3, 2014	7.17	7.88	8.32	8.43	8.25	8.37
11.83	Nov. 12, 2014	7.50	7.87	8.32	8.43	8.25	8.36
10.47	Feb. 12, 2015	7.82	7.84	8.33	8.42	8.25	8.36
10.79	May 19, 2015	7.67	7.89	8.33	8.41	8.27	8.36
11.50	May 21, 2015	7.67	7.88	8.33	8.41	8.27	8.36
6.49	Jun. 8, 2015	7.51	7.91	8.34	8.41	8.27	8.37
7.17	Jun. 14, 2015	-	7.90	8.34	8.41	8.27	8.36
FRB	Jul. 2, 2015	4.08	5.71	8.48	8.64	8.63	8.59
11.43	Aug. 7, 2015	7.60	7.91	8.34	8.41	8.28	8.37
FRB	Aug. 10, 2015	3.98	6.26	8.51	8.62	8.68	8.67
7.38	Sep. 3, 2015	7.49	7.94	8.34	8.41	8.29	8.38
9.85	Oct. 16, 2015	7.65	7.94	8.34	8.41	8.29	8.38
7.59	Apr. 12, 2016	7.43	7.99	8.35	8.41	8.33	8.41
10.71	Apr. 19, 2016	7.63	7.98	8.35	8.43	8.33	8.40
FRB	May 7, 2016	3.97	5.15	8.48	8.60	8.64	8.54
5.59	Jun. 4, 2016	7.72	8.01	8.37	8.44	8.35	8.41
12.30	Jul. 2, 2016	7.73	7.98	8.36	8.44	8.34	8.40
7.02	Aug. 17, 2016	7.60	8.00	8.37	8.45	8.35	8.41
8.07	Jan. 15, 2017	7.57	7.97	8.40	8.50	8.35	8.40
7.49	Apr. 16, 2017	7.43	7.96	8.40	8.49	8.35	8.41
FRB	Jul. 2, 2017	4.65	7.42	8.40	8.63	8.66	8.60
7.99	Jul. 9, 2017	7.72	7.95	8.42	8.49	8.35	8.42
7.46	Aug. 28, 2017	7.49	7.97	8.41	8.50	8.35	8.42
6.25	Jan. 2, 2018	7.82	7.95	8.39	8.50	8.35	8.44

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(Per cent)

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		Mar. 31, 2010 (Year-end)	Mar. 31, 2011 (Year-end)	Jun. 30, 2011	Jul. 31, 2011	Aug. 31, 2011	Sep. 30 2011
		1	2	3	4	5	6
7.83	Apr. 11, 2018	–	–	8.37	8.48	8.35	8.44
8.24	Apr. 22, 2018	7.60	7.94	8.37	8.49	8.35	8.45
10.45	Apr. 30, 2018	7.75	7.94	8.36	8.48	8.34	8.44
5.69	Sep. 25, 2018	7.83	7.95	8.35	8.48	8.34	8.46
12.60	Nov. 23, 2018	7.78	7.93	8.34	8.47	8.33	8.45
5.64	Jan. 2, 2019	7.88	8.02	8.34	8.47	8.33	8.46
6.05	Feb. 2, 2019	7.29	8.02	8.33	8.46	8.33	8.46
6.05	Jun. 12, 2019	7.90	8.02	8.32	8.45	8.32	8.45
6.90	Jul. 13, 2019	7.82	8.02	8.32	8.45	8.32	8.45
10.03	Aug. 9, 2019	7.90	8.02	8.32	8.45	8.31	8.44
6.35	Jan. 2, 2020	7.85	7.99	8.30	8.44	8.30	8.44
10.70	Apr. 22, 2020	7.92	7.98	8.31	8.44	8.30	8.43
7.80	May 3, 2020	–	7.98	8.30	8.43	8.30	8.43
FRB	Dec. 21, 2020	4.62	8.04	8.86	8.82	9.02	9.00
11.60	Dec. 27, 2020	7.94	8.01	8.32	8.44	8.31	8.42
7.80	Apr. 11, 2021	–	–	8.33	8.45	8.32	8.44
7.94	May 24, 2021	7.94	8.06	8.33	8.46	8.33	8.43
10.25	May 30, 2021	8.17	8.05	8.33	8.46	8.33	8.43
8.20	Feb. 15, 2022	8.10	8.10	8.38	8.51	8.38	8.46
8.35	May 14, 2022	8.18	8.09	8.40	8.53	8.40	8.47
8.08	Aug. 2, 2022	8.19	8.08	8.42	8.55	8.42	8.47
5.87	Aug. 28, 2022	8.14	8.12	8.43	8.56	8.43	8.49
8.13	Sep. 21, 2022	8.05	8.09	8.42	8.55	8.42	8.48
6.30	Apr. 9, 2023	8.16	8.16	8.48	8.60	8.47	8.52
6.17	Jun. 12, 2023	8.17	8.17	8.49	8.62	8.49	8.53
7.35	Jun. 22, 2024	8.03	8.21	8.54	8.65	8.53	8.58
5.97	Sep. 25, 2025	8.34	8.29	8.59	8.69	8.58	8.64
10.18	Sep. 11, 2026	8.37	8.28	8.57	8.66	8.56	8.63
8.24	Feb. 15, 2027	8.25	8.33	8.60	8.68	8.58	8.66
8.26	Aug. 2, 2027	8.27	8.33	8.60	8.69	8.58	8.66
8.28	Sep. 21, 2027	8.40	8.35	8.60	8.68	8.60	8.68
6.01	Mar. 25, 2028	8.47	8.40	8.63	8.70	8.62	8.69
6.13	Jun. 4, 2028	8.46	8.40	8.63	8.69	8.62	8.69
8.28	Feb. 15, 2032	8.30	8.39	8.63	8.64	8.64	8.63
8.32	Aug. 2, 2032	8.41	8.40	8.63	8.66	8.64	8.64
7.95	Aug. 28, 2032	8.32	8.41	8.63	8.66	8.64	8.64
8.33	Sep. 21, 2032	8.41	8.40	8.63	8.66	8.64	8.64
7.50	Aug. 10, 2034	8.27	8.41	8.63	8.67	8.65	8.62
7.40	Sep. 9, 2035	8.24	8.41	8.63	8.68	8.65	8.62
8.33	Jun. 7, 2036	8.30	8.39	8.62	8.68	8.65	8.61
6.83	Jan. 19, 2039	8.28	8.38	8.62	8.71	8.65	8.60
8.30	Jul. 2, 2040	–	8.36	8.60	8.72	8.64	8.59

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).