

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)	Aug. 31, 2010	Sep. 30, 2010	Oct. 31, 2010	Nov. 30, 2010
1	2	3	4	5	6	7	8
6.72 *	Jul 18, 2012	4.76	4.36	5.96	6.08	6.23	6.37
8.75	Dec 13, 2010	5.42	4.48	6.38	6.49	6.60	6.74
12.32	Jan 29, 2011	5.48	4.87	6.43	6.54	6.64	6.78
6.57	Feb 24, 2011	5.54	5.06	6.56	6.67	6.66	6.80
8.00	Apr 27, 2011	5.60	5.30	6.34	6.43	6.60	6.74
10.95	May 30, 2011	5.67	5.36	6.39	6.49	6.66	6.80
9.39	Jul 2, 2011	5.74	5.18	6.60	6.47	6.63	6.77
11.50	Aug 5, 2011	5.80	5.27	6.61	6.64	6.71	6.85
FRB	Aug 8, 2011	8.40	4.22	6.25	6.28	6.37	7.09
12.00	Oct 21, 2011	5.96	5.47	6.77	6.80	6.93	7.10
11.50	Nov 24, 2011	6.03	5.68	6.80	6.92	7.04	7.21
6.85	Apr 5, 2012	6.32	6.19	6.80	6.94	7.11	7.30
7.40	May 3, 2012	6.14	6.17	6.78	6.91	7.28	7.32
10.25	Jun 1, 2012	6.34	6.34	7.04	7.08	7.16	7.36
11.03	Jul 18, 2012	6.37	6.30	7.09	7.14	7.19	7.38
9.40	Sep 11, 2012	6.42	6.49	7.00	7.11	7.20	7.40
FRB	Nov 10, 2012	6.34	4.79	4.71	4.55	4.38	7.19
9.00	May 24, 2013	6.59	6.51	7.25	7.24	7.30	7.47
9.81	May 30, 2013	6.59	6.71	7.28	7.26	7.31	7.48
12.40	Aug 20, 2013	7.29	6.79	7.30	7.28	7.33	7.51
7.27	Sep 3, 2013	6.59	6.74	7.18	7.21	7.28	7.44
FRB	Sep 10, 2013	8.63	4.54	4.37	6.41	6.49	6.84
5.32	Feb 16, 2014	6.74	7.04	7.39	7.37	7.35	7.51
6.72	Feb 24, 2014	6.73	7.23	7.38	7.39	7.44	7.60
7.37	Apr 16, 2014	6.74	7.14	7.42	7.43	7.51	7.67
6.07	May 15, 2014	–	7.22	7.81	7.51	7.51	7.67
FRB	May 20, 2014	7.36	4.01	5.30	5.14	5.11	5.49
10.00	May 30, 2014	6.75	7.33	7.51	7.58	7.62	7.76
7.32	Oct 20, 2014	–	7.25	7.50	7.55	7.55	7.64
10.50	Oct 29, 2014	6.82	7.39	7.52	7.58	7.60	7.72
7.56	Nov 3, 2014	6.72	7.17	7.54	7.60	7.62	7.75
11.83	Nov 12, 2014	6.81	7.50	7.58	7.61	7.63	7.78
10.47	Feb 12, 2015	6.87	7.82	7.63	7.63	7.66	7.79
10.79	May 19, 2015	6.92	7.67	7.67	7.67	7.72	7.85
11.50	May 21, 2015	6.91	7.67	7.70	7.73	7.81	7.94
6.49	Jun 8, 2015	–	7.51	7.72	7.77	7.85	7.96
7.17	Jun 14, 2015	–	–	7.65	7.69	7.81	7.91
FRB	Jul 2, 2015	7.56	4.08	5.68	5.68	5.59	6.05
11.43	Aug 7, 2015	6.95	7.60	7.76	7.79	7.86	8.02
FRB	Aug 10, 2015	8.80	3.98	5.99	6.02	5.98	6.44
7.38	Sep 3, 2015	6.83	7.49	7.73	7.80	7.87	7.99
9.85	Oct 16, 2015	7.00	7.65	7.79	7.85	7.88	8.00
7.59	Apr 12, 2016	7.12	7.43	7.81	7.86	7.89	7.99
10.71	Apr 19, 2016	7.08	7.63	7.81	7.84	7.90	8.00
FRB	May 7, 2016	6.74	3.97	5.20	5.13	5.03	5.60
5.59	Jun 4, 2016	7.17	7.72	7.94	7.88	7.94	8.05
12.30	Jul 2, 2016	7.08	7.73	7.95	7.89	7.96	8.07
7.02	Aug 17, 2016	–	7.60	7.88	7.82	7.73	8.07

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)	Aug. 31, 2010	Sep. 30, 2010	Oct. 31, 2010	Nov. 30, 2010
1	2	3	4	5	6	7	8
8.07	Jan 15, 2017	7.10	7.57	7.94	7.89	7.95	8.05
7.49	Apr 16, 2017	7.19	7.43	7.95	7.90	7.97	8.07
FRB	Jul 2, 2017	6.22	4.65	5.27	5.30	5.22	5.72
7.99	Jul 9, 2017	7.21	7.72	8.00	7.80	7.96	8.01
7.46	Aug 28, 2017	7.19	7.49	7.95	7.87	7.98	7.96
6.25	Jan 2, 2018	7.05	7.82	8.06	8.02	8.09	8.13
8.24	Apr 22, 2018	6.99	7.60	8.06	8.03	8.09	8.13
10.45	Apr 30, 2018	6.97	7.75	8.08	8.09	8.12	8.16
5.69	Sep 25, 2018	7.01	7.83	8.06	8.09	8.14	8.18
12.60	Nov 23, 2018	6.98	7.78	8.07	8.10	8.16	8.20
5.64	Jan 2, 2019	7.07	7.88	8.11	8.08	8.17	8.20
6.05	Feb 2, 2019	7.01	7.29	8.13	8.09	8.19	8.22
6.05	Jun 12, 2019	7.05	7.90	8.15	8.10	8.20	8.23
6.90	Jul 13, 2019	–	7.82	7.98	7.91	8.16	8.22
10.03	Aug 9, 2019	7.05	7.90	8.17	8.08	8.18	8.23
6.35	Jan 2, 2020	7.15	7.85	8.06	8.00	8.14	8.20
10.70	Apr 22, 2020	7.16	7.92	8.10	8.00	8.16	8.21
7.80	May 3, 2020	–	–	7.93	7.85	8.11	8.07
FRB	Dec 21, 2020	–	4.62	5.94	5.96	5.99	6.00
11.60	Dec 27, 2020	7.26	7.94	8.09	8.02	8.15	8.18
7.94	May 24, 2021	7.49	7.94	8.10	8.03	8.16	8.20
10.25	May 30, 2021	7.35	8.17	8.19	8.08	8.18	8.23
8.20	Feb 15, 2022	7.63	8.10	8.15	8.05	8.19	8.15
8.35	May 14, 2022	7.69	8.18	8.23	8.09	8.20	8.25
8.08	Aug 2, 2022	7.60	8.19	8.22	7.99	8.11	8.10
5.87	Aug 28, 2022	7.69	8.14	8.25	8.11	8.22	8.27
8.13	Sep 21, 2022	7.63	8.05	8.02	7.99	8.09	8.08
6.30	Apr 9, 2023	7.70	8.16	8.27	8.16	8.22	8.29
6.17	Jun 12, 2023	7.71	8.17	8.28	8.20	8.26	8.31
7.35	Jun 22, 2024	–	8.03	8.28	8.21	8.27	8.33
5.97	Sep 25, 2025	7.73	8.34	8.49	8.39	8.42	8.50
10.18	Sep 11, 2026	7.74	8.37	8.48	8.40	8.43	8.50
8.24	Feb 15, 2027	7.75	8.25	8.39	8.34	8.47	8.52
8.26	Aug 2, 2027	7.88	8.27	8.35	8.28	8.41	8.42
8.28	Sep 21, 2027	7.88	8.40	8.52	8.39	8.47	8.53
6.01	Mar 25, 2028	7.93	8.47	8.57	8.45	8.50	8.54
6.13	Jun 4, 2028	7.92	8.46	8.58	8.46	8.53	8.57
8.28	Feb 15, 2032	7.81	8.30	8.30	8.33	8.45	8.51
8.32	Aug 2, 2032	7.83	8.41	8.35	8.32	8.46	8.51
7.95	Aug 28, 2032	7.81	8.32	8.16	8.21	8.36	8.41
8.33	Sep 21, 2032	7.82	8.41	8.49	8.41	8.48	8.53
7.50	Aug 10, 2034	7.78	8.27	8.38	8.30	8.48	8.52
7.40	Sep 9, 2035	7.78	8.24	8.42	8.35	8.49	8.53
8.33	Jun 7, 2036	7.85	8.30	8.39	8.36	8.50	8.54
6.83	Jan 19, 2039	7.77	8.28	8.42	8.37	8.51	8.54
8.30	Jul 2, 2040	–	–	8.38	8.31	8.46	8.47

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).