

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)	Sep. 30, 2011	Oct. 31, 2011	Nov. 30, 2011	Dec. 31, 2011
	1	2	3	4	5	6	7		
6.72 *	Jul.	18,	2012	4.36	7.31	8.09	8.72	8.70	8.57
12.00	Oct.	21,	2011	5.47	7.47	8.20			
11.50	Nov.	24,	2011	5.68	7.50	8.18	8.47	-	-
6.85	Apr.	5,	2012	6.19	7.50	8.14	8.67	8.70	8.53
7.40	May	3,	2012	6.17	7.44	8.10	8.72	8.71	8.49
10.25	Jun.	1,	2012	6.34	7.49	8.10	8.71	8.72	8.54
11.03	Jul.	18,	2012	6.30	7.51	8.09	8.72	8.70	8.57
9.40	Sep.	11,	2012	6.49	7.53	8.09	8.73	8.67	8.56
FRB	Nov.	10,	2012	4.79	7.26	8.48	8.65	8.92	8.51
9.00	May	24,	2013	6.51	7.54	8.23	8.72	8.56	8.30
9.81	May	30,	2013	6.71	7.54	8.24	8.72	8.56	8.29
12.40	Aug.	20,	2013	6.79	7.56	8.29	8.70	8.54	8.21
7.27	Sep.	3,	2013	6.74	7.57	8.30	8.69	8.53	8.18
FRB	Sep.	10,	2013	4.54	6.74	8.57	8.74	8.91	8.54
5.32	Feb.	16,	2014	7.04	7.74	8.36	8.65	8.57	8.14
6.72	Feb.	24,	2014	7.23	7.74	8.36	8.64	8.58	8.14
7.37	Apr.	16,	2014	7.14	7.77	8.37	8.63	8.58	8.13
6.07	May	15,	2014	7.22	7.79	8.37	8.63	8.59	8.12
FRB	May	20,	2014	4.01	5.12	8.52	8.81	8.96	8.63
10.00	May	30,	2014	7.33	7.79	8.37	8.63	8.59	8.13
7.32	Oct.	20,	2014	7.25	7.87	8.37	8.61	8.62	8.14
10.50	Oct.	29,	2014	7.39	7.87	8.37	8.61	8.62	8.15
7.56	Nov.	3,	2014	7.17	7.88	8.37	8.61	8.62	8.15
11.83	Nov.	12,	2014	7.50	7.87	8.36	8.61	8.62	8.16
10.47	Feb.	12,	2015	7.82	7.84	8.36	8.62	8.59	8.13
10.79	May	19,	2015	7.67	7.89	8.36	8.65	8.61	8.21
11.50	May	21,	2015	7.67	7.88	8.36	8.65	8.61	8.21
6.49	Jun.	8,	2015	7.51	7.91	8.37	8.66	8.62	8.22
7.17	Jun.	14,	2015	-	7.90	8.36	8.65	8.62	8.22
FRB	Jul.	2,	2015	4.08	5.71	8.59	8.78	8.97	8.60
11.43	Aug.	7,	2015	7.60	7.91	8.37	8.69	8.63	8.28
FRB	Aug.	10,	2015	3.98	6.26	8.67	8.81	8.97	8.61
7.38	Sep.	3,	2015	7.49	7.94	8.38	8.70	8.64	8.31
9.85	Oct.	16,	2015	7.65	7.94	8.38	8.73	8.64	8.35
7.59	Apr.	12,	2016	7.43	7.99	8.41	8.83	8.68	8.52
10.71	Apr.	19,	2016	7.63	7.98	8.40	8.83	8.68	8.51
FRB	May	7,	2016	3.97	5.15	8.54	8.86	9.09	8.68
5.59	Jun.	4,	2016	7.72	8.01	8.41	8.86	8.70	8.56
12.30	Jul.	2,	2016	7.73	7.98	8.40	8.85	8.69	8.53
7.02	Aug.	17,	2016	7.60	8.00	8.41	8.88	8.71	8.57
8.07	Jan.	15,	2017	7.57	7.97	8.40	8.90	8.71	8.58
7.49	Apr.	16,	2017	7.43	7.96	8.41	8.90	8.73	8.56
FRB	Jul.	2,	2017	4.65	7.42	8.60	8.78	8.90	8.84
7.99	Jul.	9,	2017	7.72	7.95	8.42	8.91	8.70	8.54
7.46	Aug.	28,	2017	7.49	7.97	8.42	8.90	8.73	8.55
6.25	Jan.	2,	2018	7.82	7.95	8.44	8.89	8.72	8.55
7.83	Apr.	11,	2018	-	-	8.44	8.87	8.71	8.54

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)	Sep. 30, 2011	Oct. 31, 2011	Nov. 30, 2011	Dec. 31, 2011
	1	2	3	4	5	6	7		
8.24	Apr.	22.	2018	7.60	7.94	8.45	8.87	8.71	8.54
10.45	Apr.	30.	2018	7.75	7.94	8.44	8.87	8.71	8.54
5.69	Sep.	25.	2018	7.83	7.95	8.46	8.87	8.71	8.56
12.60	Nov.	23.	2018	7.78	7.93	8.45	8.86	8.71	8.55
5.64	Jan.	2.	2019	7.88	8.02	8.46	8.86	8.71	8.57
6.05	Feb.	2.	2019	7.29	8.02	8.46	8.86	8.71	8.58
6.05	Jun.	12.	2019	7.90	8.02	8.45	8.86	8.71	8.60
6.90	Jul.	13.	2019	7.82	8.02	8.45	8.86	8.71	8.60
10.03	Aug.	9.	2019	7.90	8.02	8.44	8.85	8.71	8.59
6.35	Jan.	2.	2020	7.85	7.99	8.44	8.86	8.76	8.66
10.70	Apr.	22.	2020	7.92	7.98	8.43	8.85	8.76	8.66
7.80	May	3.	2020	-	7.98	8.43	8.86	8.76	8.67
FRB	Dec.	21.	2020	4.62	8.04	9.00	9.09	10.02	9.64
11.60	Dec.	27.	2020	7.94	8.01	8.42	8.86	8.77	8.66
7.80	Apr.	11.	2021	-	-	8.44	8.88	8.72	8.56
7.94	May	24.	2021	7.94	8.06	8.43	8.89	8.78	8.62
10.25	May	30.	2021	8.17	8.05	8.43	8.89	8.78	8.61
8.79	Nov.	8.	2021	-	-	-	-	8.74	8.56
8.20	Feb.	15.	2022	8.10	8.10	8.46	8.90	8.77	8.54
8.35	May	14.	2022	8.18	8.09	8.47	8.91	8.77	8.51
8.08	Aug.	2.	2022	8.19	8.08	8.47	8.92	8.75	8.48
5.87	Aug.	28.	2022	8.14	8.12	8.49	8.93	8.79	8.48
8.13	Sep.	21.	2022	8.05	8.09	8.48	8.92	8.78	8.46
6.30	Apr.	9.	2023	8.16	8.16	8.52	8.94	8.82	8.49
6.17	Jun.	12.	2023	8.17	8.17	8.53	8.95	8.83	8.51
7.35	Jun.	22.	2024	8.03	8.21	8.58	8.96	8.87	8.65
9.15	Nov.	14.	2024	-	-	-	-	8.84	8.70
5.97	Sep.	25.	2025	8.34	8.29	8.64	8.97	8.95	8.82
10.18	Sep.	11.	2026	8.37	8.28	8.63	8.96	8.95	8.80
8.24	Feb.	15.	2027	8.25	8.33	8.66	8.98	8.98	8.84
8.26	Aug.	2.	2027	8.27	8.33	8.66	8.98	8.99	8.83
8.28	Sep.	21.	2027	8.40	8.35	8.68	8.97	9.00	8.83
6.01	Mar.	25.	2028	8.47	8.40	8.69	8.99	9.03	8.86
6.13	Jun.	4.	2028	8.46	8.40	8.69	8.99	9.03	8.86
8.97	Dec.	5.	2030	-	-	-	-	-	8.77
8.28	Feb.	15.	2032	8.30	8.39	8.63	8.95	8.99	8.75
8.32	Aug.	2.	2032	8.41	8.40	8.64	8.96	9.01	8.75
7.95	Aug.	28.	2032	8.32	8.41	8.64	8.96	9.02	8.75
8.33	Sep.	21.	2032	8.41	8.40	8.64	8.96	9.02	8.75
7.50	Aug.	10.	2034	8.27	8.41	8.62	8.97	9.04	8.74
7.40	Sep.	9.	2035	8.24	8.41	8.62	8.97	9.06	8.75
8.33	Jun.	7.	2036	8.30	8.39	8.61	8.97	9.06	8.75
6.83	Jan.	19.	2039	8.28	8.38	8.60	8.99	9.11	8.79
8.30	Jul.	2.	2040	-	8.36	8.59	9.00	9.12	8.78
8.83	Dec.	12.	2041	-	-	-	-	-	8.82

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).