

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)	Nov. 30, 2010	Dec. 31, 2010	Jan. 31, 2011	Feb. 28, 2011
1	2	3	4	5	6	7	8
6.72 *	Jul. 18, 2012	4.76	4.36	6.37	6.54	7.28	7.18
6.57	Feb. 24, 2011	5.54	5.06	6.80	6.97	7.00	–
8.00	Apr. 27, 2011	5.60	5.30	6.74	6.91	7.12	7.06
10.95	May 30, 2011	5.67	5.36	6.80	6.97	7.18	7.11
9.39	Jul. 2, 2011	5.74	5.18	6.77	7.32	7.25	7.16
11.50	Aug. 5, 2011	5.80	5.27	6.85	7.02	7.31	7.21
FRB	Aug. 8, 2011	8.40	4.22	7.09	7.31	7.03	7.98
12.00	Oct. 21, 2011	5.96	5.47	7.10	7.32	7.39	7.29
11.50	Nov. 24, 2011	6.03	5.68	7.21	7.43	7.43	7.31
6.85	Apr. 5, 2012	6.32	6.19	7.30	7.53	7.48	7.48
7.40	May 3, 2012	6.14	6.17	7.32	7.47	7.49	7.41
10.25	Jun. 1, 2012	6.34	6.34	7.36	7.59	7.52	7.46
11.03	Jul. 18, 2012	6.37	6.30	7.38	7.61	7.55	7.49
9.40	Sep. 11, 2012	6.42	6.49	7.40	7.61	7.59	7.52
FRB	Nov. 10, 2012	6.34	4.79	7.19	7.25	6.74	7.67
9.00	May 24, 2013	6.59	6.51	7.47	7.56	7.71	7.60
9.81	May 30, 2013	6.59	6.71	7.48	7.56	7.71	7.60
12.40	Aug. 20, 2013	7.29	6.79	7.51	7.58	7.74	7.64
7.27	Sep. 3, 2013	6.59	6.74	7.44	7.47	7.74	7.65
FRB	Sep. 10, 2013	8.63	4.54	6.84	6.63	6.48	7.17
5.32	Feb. 16, 2014	6.74	7.04	7.51	7.61	7.90	7.76
6.72	Feb. 24, 2014	6.73	7.23	7.60	7.70	7.90	7.77
7.37	Apr. 16, 2014	6.74	7.14	7.67	7.77	7.93	7.80
6.07	May 15, 2014	–	7.22	7.67	7.77	7.95	7.82
FRB	May 20, 2014	7.36	4.01	5.49	5.14	4.98	5.64
10.00	May 30, 2014	6.75	7.33	7.76	7.87	7.95	7.82
7.32	Oct. 20, 2014	–	7.25	7.64	7.75	7.97	7.90
10.50	Oct. 29, 2014	6.82	7.39	7.72	7.82	8.04	7.90
7.56	Nov. 3, 2014	6.72	7.17	7.75	7.85	8.05	7.91
11.83	Nov. 12, 2014	6.81	7.50	7.78	7.88	8.04	7.90
10.47	Feb. 12, 2015	6.87	7.82	7.79	7.81	8.08	7.97
10.79	May 19, 2015	6.92	7.67	7.85	7.89	8.12	8.00
11.50	May 21, 2015	6.91	7.67	7.94	7.97	8.12	7.99
6.49	Jun. 8, 2015	–	7.51	7.96	7.99	8.15	8.02
7.17	Jun. 14, 2015	–	–	7.91	7.85	8.13	8.01
FRB	Jul. 2, 2015	7.56	4.08	6.05	5.23	5.45	6.24
11.43	Aug. 7, 2015	6.95	7.60	8.02	8.03	8.15	8.01
FRB	Aug. 10, 2015	8.80	3.98	6.44	6.02	5.90	6.66
7.38	Sep. 3, 2015	6.83	7.49	7.99	7.96	8.18	8.04
9.85	Oct. 16, 2015	7.00	7.65	8.00	7.97	8.18	8.04
7.59	Apr. 12, 2016	7.12	7.43	7.99	7.92	8.18	8.07
10.71	Apr. 19, 2016	7.08	7.63	8.00	7.93	8.16	8.05
FRB	May 7, 2016	6.74	3.97	5.60	5.13	4.92	5.73
5.59	Jun. 4, 2016	7.17	7.72	8.05	7.93	8.20	8.08
12.30	Jul. 2, 2016	7.08	7.73	8.07	7.95	8.16	8.05
7.02	Aug. 17, 2016	–	7.60	8.07	7.94	8.18	8.08

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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)	Nov. 30, 2010	Dec. 31, 2010	Jan. 31, 2011	Feb. 28, 2011
1	2	3	4	5	6	7	8
8.07	Jan. 15, 2017	7.10	7.57	8.05	7.92	8.17	8.05
7.49	Apr. 16, 2017	7.19	7.43	8.07	7.84	8.14	8.04
FRB	Jul. 2, 2017	6.22	4.65	5.72	5.06	6.99	7.94
7.99	Jul. 9, 2017	7.21	7.72	8.01	7.82	8.14	8.03
7.46	Aug. 28, 2017	7.19	7.49	7.96	7.81	8.15	8.04
6.25	Jan. 2, 2018	7.05	7.82	8.13	8.07	8.15	8.05
8.24	Apr. 22, 2018	6.99	7.60	8.13	8.07	8.13	8.04
10.45	Apr. 30, 2018	6.97	7.75	8.16	8.10	8.13	8.03
5.69	Sep. 25, 2018	7.01	7.83	8.18	8.12	8.14	8.03
12.60	Nov. 23, 2018	6.98	7.78	8.20	8.14	8.12	8.02
5.64	Jan. 2, 2019	7.07	7.88	8.20	8.13	8.13	8.06
6.05	Feb. 2, 2019	7.01	7.29	8.22	8.15	8.13	8.05
6.05	Jun. 12, 2019	7.05	7.90	8.23	8.16	8.13	8.05
6.90	Jul. 13, 2019	–	7.82	8.22	8.15	8.13	8.05
10.03	Aug. 9, 2019	7.05	7.90	8.23	8.16	8.12	8.04
6.35	Jan. 2, 2020	7.15	7.85	8.20	8.16	8.22	8.01
10.70	Apr. 22, 2020	7.16	7.92	8.21	8.17	8.15	8.01
7.80	May 3, 2020	–	–	8.07	7.91	8.14	8.01
FRB	Dec. 21, 2020	–	4.62	6.00	8.34	8.13	8.10
11.60	Dec. 27, 2020	7.26	7.94	8.18	8.18	8.16	8.02
7.94	May 24, 2021	7.49	7.94	8.20	8.19	8.15	8.04
10.25	May 30, 2021	7.35	8.17	8.23	8.22	8.15	8.04
8.20	Feb. 15, 2022	7.63	8.10	8.15	8.11	8.17	8.06
8.35	May 14, 2022	7.69	8.18	8.25	8.23	8.17	8.07
8.08	Aug. 2, 2022	7.60	8.19	8.10	8.05	8.19	8.11
5.87	Aug. 28, 2022	7.69	8.14	8.27	8.28	8.19	8.11
8.13	Sep. 21, 2022	7.63	8.05	8.08	8.03	8.17	8.09
6.30	Apr. 9, 2023	7.70	8.16	8.29	8.29	8.22	8.15
6.17	Jun. 12, 2023	7.71	8.17	8.31	8.31	8.24	8.16
7.35	Jun. 22, 2024	–	8.03	8.33	8.32	8.30	8.24
5.97	Sep. 25, 2025	7.73	8.34	8.50	8.48	8.41	8.36
10.18	Sep. 11, 2026	7.74	8.37	8.50	8.49	8.42	8.37
8.24	Feb. 15, 2027	7.75	8.25	8.52	8.49	8.49	8.45
8.26	Aug. 2, 2027	7.88	8.27	8.42	8.33	8.52	8.47
8.28	Sep. 21, 2027	7.88	8.40	8.53	8.51	8.52	8.48
6.01	Mar. 25, 2028	7.93	8.47	8.54	8.51	8.59	8.56
6.13	Jun. 4, 2028	7.92	8.46	8.57	8.54	8.60	8.56
8.28	Feb. 15, 2032	7.81	8.30	8.51	8.49	8.64	8.59
8.32	Aug. 2, 2032	7.83	8.41	8.51	8.48	8.64	8.59
7.95	Aug. 28, 2032	7.81	8.32	8.41	8.38	8.65	8.60
8.33	Sep. 21, 2032	7.82	8.41	8.53	8.49	8.64	8.60
7.50	Aug. 10, 2034	7.78	8.27	8.52	8.50	8.65	8.61
7.40	Sep. 9, 2035	7.78	8.24	8.53	8.52	8.64	8.60
8.33	Jun. 7, 2036	7.85	8.30	8.54	8.53	8.61	8.58
6.83	Jan. 19, 2039	7.77	8.28	8.54	8.53	8.58	8.55
8.30	Jul. 2, 2040	–	–	8.47	8.43	8.55	8.52

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).