

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)	Dec. 31, 2010	Jan. 31, 2011	Feb. 28, 2011	Mar. 31, 2011
		1	2	3	4	5	6
6.72 *	Jul. 18, 2012	4.76	4.36	6.54	7.28	7.18	7.31
6.57	Feb. 24, 2011	5.54	5.06	6.97	7.00	–	–
8.00	Apr. 27, 2011	5.60	5.30	6.91	7.12	7.06	7.17
10.95	May 30, 2011	5.67	5.36	6.97	7.18	7.11	7.23
9.39	Jul. 2, 2011	5.74	5.18	7.32	7.25	7.16	7.29
11.50	Aug. 5, 2011	5.80	5.27	7.02	7.31	7.21	7.34
FRB	Aug. 8, 2011	8.40	4.22	7.31	7.03	7.98	7.56
12.00	Oct. 21, 2011	5.96	5.47	7.32	7.39	7.29	7.47
11.50	Nov. 24, 2011	6.03	5.68	7.43	7.43	7.31	7.50
6.85	Apr. 5, 2012	6.32	6.19	7.53	7.48	7.48	7.50
7.40	May 3, 2012	6.14	6.17	7.47	7.49	7.41	7.44
10.25	Jun. 1, 2012	6.34	6.34	7.59	7.52	7.46	7.49
11.03	Jul. 18, 2012	6.37	6.30	7.61	7.55	7.49	7.51
9.40	Sep. 11, 2012	6.42	6.49	7.61	7.59	7.52	7.53
FRB	Nov. 10, 2012	6.34	4.79	7.25	6.74	7.67	7.26
9.00	May 24, 2013	6.59	6.51	7.56	7.71	7.60	7.54
9.81	May 30, 2013	6.59	6.71	7.56	7.71	7.60	7.54
12.40	Aug. 20, 2013	7.29	6.79	7.58	7.74	7.64	7.56
7.27	Sep. 3, 2013	6.59	6.74	7.47	7.74	7.65	7.57
FRB	Sep. 10, 2013	8.63	4.54	6.63	6.48	7.17	6.74
5.32	Feb. 16, 2014	6.74	7.04	7.61	7.90	7.76	7.74
6.72	Feb. 24, 2014	6.73	7.23	7.70	7.90	7.77	7.74
7.37	Apr. 16, 2014	6.74	7.14	7.77	7.93	7.80	7.77
6.07	May 15, 2014	–	7.22	7.77	7.95	7.82	7.79
FRB	May 20, 2014	7.36	4.01	5.14	4.98	5.64	5.12
10.00	May 30, 2014	6.75	7.33	7.87	7.95	7.82	7.79
7.32	Oct. 20, 2014	–	7.25	7.75	7.97	7.90	7.87
10.50	Oct. 29, 2014	6.82	7.39	7.82	8.04	7.90	7.87
7.56	Nov. 3, 2014	6.72	7.17	7.85	8.05	7.91	7.88
11.83	Nov. 12, 2014	6.81	7.50	7.88	8.04	7.90	7.87
10.47	Feb. 12, 2015	6.87	7.82	7.81	8.08	7.97	7.84
10.79	May 19, 2015	6.92	7.67	7.89	8.12	8.00	7.89
11.50	May 21, 2015	6.91	7.67	7.97	8.12	7.99	7.88
6.49	Jun. 8, 2015	–	7.51	7.99	8.15	8.02	7.91
7.17	Jun. 14, 2015	–	–	7.85	8.13	8.01	7.90
FRB	Jul. 2, 2015	7.56	4.08	5.23	5.45	6.24	5.71
11.43	Aug. 7, 2015	6.95	7.60	8.03	8.15	8.01	7.91
FRB	Aug. 10, 2015	8.80	3.98	6.02	5.90	6.66	6.26
7.38	Sep. 3, 2015	6.83	7.49	7.96	8.18	8.04	7.94
9.85	Oct. 16, 2015	7.00	7.65	7.97	8.18	8.04	7.94
7.59	Apr. 12, 2016	7.12	7.43	7.92	8.18	8.07	7.99
10.71	Apr. 19, 2016	7.08	7.63	7.93	8.16	8.05	7.98
FRB	May 7, 2016	6.74	3.97	5.13	4.92	5.73	5.15
5.59	Jun. 4, 2016	7.17	7.72	7.93	8.20	8.08	8.01
12.30	Jul. 2, 2016	7.08	7.73	7.95	8.16	8.05	7.98
7.02	Aug. 17, 2016	–	7.60	7.94	8.18	8.08	8.00

No. 27: Month-end Secondary Market Yield on Government of India Securities (Concl.)

(Per cent)

Coupon	Date of Maturity	Yield (Semi-annual) as on					
		Mar. 31, 2009 (Year-end)	Mar. 31, 2010 (Year-end)	Dec. 31, 2010	Jan. 31, 2011	Feb. 28, 2011	Mar. 31, 2011
		1	2	3	4	5	6
8.07	Jan. 15, 2017	7.10	7.57	7.92	8.17	8.05	7.97
7.49	Apr. 16, 2017	7.19	7.43	7.84	8.14	8.04	7.96
FRB	Jul. 2, 2017	6.22	4.65	5.06	6.99	7.94	7.42
7.99	Jul. 9, 2017	7.21	7.72	7.82	8.14	8.03	7.95
7.46	Aug. 28, 2017	7.19	7.49	7.81	8.15	8.04	7.97
6.25	Jan. 2, 2018	7.05	7.82	8.07	8.15	8.05	7.95
8.24	Apr. 22, 2018	6.99	7.60	8.07	8.13	8.04	7.94
10.45	Apr. 30, 2018	6.97	7.75	8.10	8.13	8.03	7.94
5.69	Sep. 25, 2018	7.01	7.83	8.12	8.14	8.03	7.95
12.60	Nov. 23, 2018	6.98	7.78	8.14	8.12	8.02	7.93
5.64	Jan. 2, 2019	7.07	7.88	8.13	8.13	8.06	8.02
6.05	Feb. 2, 2019	7.01	7.29	8.15	8.13	8.05	8.02
6.05	Jun. 12, 2019	7.05	7.90	8.16	8.13	8.05	8.02
6.90	Jul. 13, 2019	–	7.82	8.15	8.13	8.05	8.02
10.03	Aug. 9, 2019	7.05	7.90	8.16	8.12	8.04	8.02
6.35	Jan. 2, 2020	7.15	7.85	8.16	8.22	8.01	7.99
10.70	Apr. 22, 2020	7.16	7.92	8.17	8.15	8.01	7.98
7.80	May 3, 2020	–	–	7.91	8.14	8.01	7.98
FRB	Dec. 21, 2020	–	4.62	8.34	8.13	8.10	8.04
11.60	Dec. 27, 2020	7.26	7.94	8.18	8.16	8.02	8.01
7.94	May 24, 2021	7.49	7.94	8.19	8.15	8.04	8.06
10.25	May 30, 2021	7.35	8.17	8.22	8.15	8.04	8.05
8.20	Feb. 15, 2022	7.63	8.10	8.11	8.17	8.06	8.10
8.35	May 14, 2022	7.69	8.18	8.23	8.17	8.07	8.09
8.08	Aug. 2, 2022	7.60	8.19	8.05	8.19	8.11	8.08
5.87	Aug. 28, 2022	7.69	8.14	8.28	8.19	8.11	8.12
8.13	Sep. 21, 2022	7.63	8.05	8.03	8.17	8.09	8.09
6.30	Apr. 9, 2023	7.70	8.16	8.29	8.22	8.15	8.16
6.17	Jun. 12, 2023	7.71	8.17	8.31	8.24	8.16	8.17
7.35	Jun. 22, 2024	–	8.03	8.32	8.30	8.24	8.21
5.97	Sep. 25, 2025	7.73	8.34	8.48	8.41	8.36	8.29
10.18	Sep. 11, 2026	7.74	8.37	8.49	8.42	8.37	8.28
8.24	Feb. 15, 2027	7.75	8.25	8.49	8.49	8.45	8.33
8.26	Aug. 2, 2027	7.88	8.27	8.33	8.52	8.47	8.33
8.28	Sep. 21, 2027	7.88	8.40	8.51	8.52	8.48	8.35
6.01	Mar. 25, 2028	7.93	8.47	8.51	8.59	8.56	8.40
6.13	Jun. 4, 2028	7.92	8.46	8.54	8.60	8.56	8.40
8.28	Feb. 15, 2032	7.81	8.30	8.49	8.64	8.59	8.39
8.32	Aug. 2, 2032	7.83	8.41	8.48	8.64	8.59	8.40
7.95	Aug. 28, 2032	7.81	8.32	8.38	8.65	8.60	8.41
8.33	Sep. 21, 2032	7.82	8.41	8.49	8.64	8.60	8.40
7.50	Aug. 10, 2034	7.78	8.27	8.50	8.65	8.61	8.41
7.40	Sep. 9, 2035	7.78	8.24	8.52	8.64	8.60	8.41
8.33	Jun. 7, 2036	7.85	8.30	8.53	8.61	8.58	8.39
6.83	Jan. 19, 2039	7.77	8.28	8.53	8.58	8.55	8.38
8.30	Jul. 2, 2040	–	–	8.43	8.55	8.52	8.36

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).