

CURRENT
STATISTICS

Government
Securities
Market

Table 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)	Jan. 31, 2010	Feb. 28, 2010	Mar. 31, 2010	Apr. 30, 2010
1	2	3	4	5	6	7	8
7.50	May 12, 2010	5.18	3.96	4.10	4.06	3.96	3.57
7.55	May 14, 2010	5.06	4.10	4.00	4.04	4.10	3.78
11.50	Jun. 11, 2010	5.23	4.30	4.38	4.39	4.30	4.23
12.25	Jul. 2, 2010	5.14	4.61	4.40	4.40	4.61	4.10
6.72 *	Jul. 18, 2012	4.76	4.36	4.47	4.45	4.36	4.43
11.30	Jul. 28, 2010	5.14	4.64	4.50	4.84	4.64	4.39
8.75	Dec. 13, 2010	5.42	4.48	4.53	4.57	4.48	4.53
12.32	Jan. 29, 2011	5.48	4.87	4.61	4.83	4.87	4.54
6.57	Feb. 24, 2011	5.54	5.06	4.75	5.06	5.06	4.89
8.00	Apr. 27, 2011	5.60	5.30	5.12	5.21	5.30	4.92
10.95	May 30, 2011	5.67	5.36	5.22	5.32	5.36	5.20
9.39	Jul. 2, 2011	5.74	5.18	5.08	5.35	5.18	5.20
11.50	Aug. 5, 2011	5.80	5.27	5.37	5.32	5.27	5.03
FRB	Aug. 8, 2011	8.40	4.22	3.84	4.31	4.22	4.02
12.00	Oct. 21, 2011	5.96	5.47	5.40	5.49	5.47	5.28
11.50	Nov. 24, 2011	6.03	5.68	5.56	5.71	5.68	5.63
6.85	Apr. 5, 2012	6.32	6.19	6.20	6.16	6.19	5.87
7.40	May 3, 2012	6.14	6.17	6.17	6.14	6.17	5.88
10.25	Jun. 1, 2012	6.34	6.34	6.28	6.34	6.34	6.03
11.03	Jul. 18, 2012	6.37	6.30	6.30	6.28	6.30	6.12
9.40	Sept. 11, 2012	6.42	6.49	6.36	6.48	6.49	6.21
FRB	Nov. 10, 2012	6.34	4.79	4.33	4.77	4.79	4.61
9.00	May 24, 2013	6.59	6.51	6.44	6.60	6.51	6.36
9.81	May 30, 2013	6.59	6.71	6.71	6.90	6.71	6.57
12.40	Aug. 20, 2013	7.29	6.79	6.64	6.87	6.79	6.57
7.27	Sept. 3, 2013	6.59	6.74	6.70	6.91	6.74	6.55
FRB	Sept. 10, 2013	8.63	4.54	4.17	4.64	4.54	4.40
5.32	Feb. 16, 2014	6.74	7.04	6.94	7.12	7.04	6.85
6.72	Feb. 24, 2014	6.73	7.23	6.97	7.32	7.23	7.05
7.37	Apr. 16, 2014	6.74	7.14	7.14	7.32	7.14	7.03
6.07	May 15, 2014	-	7.22	7.18	7.27	7.22	7.11
FRB	May 20, 2014	7.36	4.01	3.69	4.14	4.01	3.69
10.00	May 30, 2014	6.75	7.33	7.30	7.43	7.33	7.14
7.32	Oct. 20, 2014	-	7.25	7.15	7.31	7.25	7.08
10.50	Oct. 29, 2014	6.82	7.39	7.35	7.50	7.39	7.21
7.56	Nov. 3, 2014	6.72	7.17	7.30	7.52	7.17	7.12
11.83	Nov. 12, 2014	6.81	7.50	7.39	7.52	7.50	7.18
10.47	Feb. 12, 2015	6.87	7.82	7.67	7.82	7.82	7.60
10.79	May 19, 2015	6.92	7.67	7.35	7.57	7.67	7.50
11.50	May 21, 2015	6.91	7.67	7.44	7.66	7.67	7.50
6.49	Jun. 8, 2015	-	7.51	7.42	7.56	7.51	7.40
FRB	Jul. 2, 2015	7.56	4.08	3.50	4.22	4.08	3.87
11.43	Aug. 7, 2015	6.95	7.60	7.35	7.61	7.60	7.47
FRB	Aug. 10, 2015	8.80	3.98	3.38	4.12	3.98	3.79
7.38	Sept. 3, 2015	6.83	7.49	7.39	7.57	7.49	7.38
9.85	Oct. 16, 2015	7.00	7.65	7.34	7.64	7.65	7.51
7.59	Apr. 12, 2016	7.12	7.43	7.44	7.60	7.43	7.59
10.71	Apr. 19, 2016	7.08	7.63	7.42	7.65	7.63	7.59
FRB	May 7, 2016	6.74	3.97	3.42	4.14	3.97	3.69
5.59	Jun. 4, 2016	7.17	7.72	7.51	7.74	7.72	7.64

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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)	Jan. 31, 2010	Feb. 28, 2010	Mar. 31, 2010	Apr. 30, 2010
1	2	3	4	5	6	7	8
12.30	Jul. 2, 2016	7.08	7.73	7.60	7.81	7.73	7.64
7.02	Aug. 17, 2016	–	7.60	7.40	7.66	7.60	7.55
8.07	Jan. 15, 2017	7.10	7.57	7.53	7.79	7.57	7.55
7.49	Apr. 16, 2017	7.19	7.43	7.57	7.81	7.43	7.51
FRB	Jul. 2, 2017	6.22	4.65	4.07	4.86	4.65	4.47
7.99	Jul. 9, 2017	7.21	7.72	7.68	7.82	7.72	7.70
7.46	Aug. 28, 2017	7.19	7.49	7.62	7.68	7.49	7.70
6.25	Jan. 2, 2018	7.05	7.82	7.68	7.88	7.82	7.81
8.24	Apr. 22, 2018	6.99	7.60	7.60	7.85	7.60	7.79
10.45	Apr. 30, 2018	6.97	7.75	7.63	7.86	7.75	7.81
5.69	Sept. 25, 2018	7.01	7.83	7.73	7.94	7.83	7.87
12.60	Nov. 23, 2018	6.98	7.78	7.70	7.89	7.78	7.85
5.64	Jan. 2, 2019	7.07	7.88	7.81	8.02	7.88	7.93
6.05	Feb. 2, 2019	7.01	7.29	7.66	7.86	7.29	7.89
6.05	Jun. 12, 2019	7.05	7.90	7.77	7.99	7.90	7.94
6.90	Jul. 13, 2019	–	7.82	7.73	7.98	7.82	7.95
10.03	Aug. 9, 2019	7.05	7.90	7.88	7.99	7.90	7.96
6.35	Jan. 2, 2020	7.15	7.85	7.58	7.86	7.85	8.04
10.70	Apr. 22, 2020	7.16	7.92	7.76	7.97	7.92	8.03
7.80	May 3, 2020	–	–	–	–	–	7.76
FRB	Dec. 21, 2020	–	4.62	4.61	4.66	4.62	4.71
11.60	Dec. 27, 2020	7.26	7.94	7.78	7.99	7.94	8.05
7.94	May 24, 2021	7.49	7.94	7.72	8.16	7.94	8.08
10.25	May 30, 2021	7.35	8.17	7.86	8.08	8.17	8.11
8.20	Feb. 15, 2022	7.63	8.10	7.94	8.15	8.10	7.99
8.35	May 14, 2022	7.69	8.18	7.97	8.16	8.18	8.04
8.08	Aug. 2, 2022	7.60	8.19	8.01	8.17	8.19	8.06
5.87	Aug. 28, 2022	7.69	8.14	8.08	8.23	8.14	8.08
8.13	Sept. 21, 2022	7.63	8.05	8.06	8.15	8.05	8.14
6.30	Apr. 9, 2023	7.70	8.16	8.14	8.29	8.16	8.19
6.17	Jun. 12, 2023	7.71	8.17	8.17	8.32	8.17	8.18
7.35	Jun. 22, 2024	–	8.03	8.06	8.16	8.03	8.18
5.97	Sept. 25, 2025	7.73	8.34	8.29	8.40	8.34	8.25
10.18	Sept. 11, 2026	7.74	8.37	8.32	8.42	8.37	8.25
8.24	Feb. 15, 2027	7.75	8.25	8.27	8.38	8.25	8.31
8.26	Aug. 2, 2027	7.88	8.27	8.35	8.45	8.27	8.34
8.28	Sept. 21, 2027	7.88	8.40	8.36	8.46	8.40	8.36
6.01	Mar. 25, 2028	7.93	8.47	8.39	8.48	8.47	8.38
6.13	Jun. 4, 2028	7.92	8.46	8.40	8.47	8.46	8.39
8.28	Feb. 15, 2032	7.81	8.30	8.30	8.41	8.30	8.39
8.32	Aug. 2, 2032	7.83	8.41	8.42	8.50	8.41	8.46
7.95	Aug. 28, 2032	7.81	8.32	8.32	8.42	8.32	8.46
8.33	Sept. 21, 2032	7.82	8.41	8.43	8.50	8.41	8.48
7.50	Aug. 10, 2034	7.78	8.27	8.33	8.46	8.27	8.48
7.40	Sept. 9, 2035	7.78	8.24	8.27	8.41	8.24	8.52
8.33	Jun. 7, 2036	7.85	8.30	8.22	8.36	8.30	8.53
6.83	Jan. 19, 2039	7.77	8.28	8.46	8.56	8.28	8.56

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).