

OUTSTANDING GOVERNMENT DEBT

TABLE 3: OUTSTANDING GOVERNMENT DEBT

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price (₹)	Yield (%)	Prev Month (%)	Duration	Mod Duration	V+ (for 100bps)	V- (for 100bps)	Convexity	Price Change Due to Modified Duration for 100bps (%)	Price Change Due to Convexity for 100bps(%)	Actual Change for 100bps increase in yield	PV01
1	IN0020090034	7.35% 2024	22-Jun-09	22-Jun-24	51838.33	51875.18	100.07	6.88%	6.80%	0.2222	0.2148	101.8897	102.3367	0.0958	-0.2148	0.0005	-0.2184	0.0022
2	IN0020220052	6.69% GS 2024	27-Jun-22	27-Jun-24	56000.00	55932.35	99.88	7.09%	6.88%	0.2361	0.2280	101.4091	101.8812	0.1079	-0.2280	0.0005	-0.2317	0.0024
3	IN0020140045	8.40% GS 2024	28-Jul-14	28-Jul-24	65264.70	65573.60	100.47	6.80%	6.77%	0.3222	0.3116	101.6461	102.2892	0.1989	-0.3116	0.0010	-0.3143	0.0032
4	IN0020190396	6.18% GS 2024	4-Nov-19	4-Nov-24	79480.28	79066.01	99.48	7.09%	6.99%	0.5738	0.5542	101.4570	102.5878	0.5816	-0.5542	0.0029	-0.5513	0.0057
5	IN0020110048	9.15% G.S. 2024	14-Nov-11	14-Nov-24	78012.54	78984.35	101.25	7.03%	7.08%	0.5950	0.5748	104.1543	105.3586	0.6177	-0.5748	0.0031	-0.5717	0.0060
6	IN0020220128	6.89% GOVT STOCK 2025	16-Jan-23	16-Jan-25	12000.00	11982.65	99.86	7.06%	7.00%	0.7722	0.7459	100.5590	102.0703	0.9241	-0.7459	0.0046	-0.7413	0.0076
7	IN0020150036	7.72% GS 2025	25-May-15	25-May-25	76834.71	77404.13	100.74	7.02%	7.04%	1.0925	1.0554	102.3811	104.5652	1.6637	-1.0554	0.0083	-1.0471	0.0109
8	IN0020200112	5.22% GS 2025	15-Jun-20	15-Jun-25	118000.00	115448.25	97.84	7.12%	7.03%	1.1644	1.1244	98.2806	100.5157	1.8358	-1.1244	0.0092	-1.1153	0.0112
9	IN0020120047	8.20% G.S. 2025	24-Sep-12	24-Sep-25	78775.00	79994.46	101.55	7.08%	7.05%	1.4200	1.3714	100.3481	103.1387	2.5853	-1.3714	0.0129	-1.3586	0.0140
10	IN0020030071	5.97% 2025	25-Sep-03	25-Sep-25	16687.95	16431.60	98.46	7.08%	7.00%	1.4371	1.3880	97.2245	99.9613	2.6291	-1.3880	0.0131	-1.3750	0.0137
11	IN0020200278	5.15% GS 2025	9-Nov-20	9-Nov-25	116465.24	113081.50	97.09	7.09%	7.04%	1.5272	1.4748	97.6927	100.6173	2.9651	-1.4748	0.0148	-1.4601	0.0146
12	IN0020150093	7.59% GS 2026	11-Jan-16	11-Jan-26	116797.33	117782.17	100.84	7.07%	6.97%	1.6685	1.6116	100.9159	104.2217	3.4820	-1.6116	0.0174	-1.5943	0.0165
13	IN0020190016	7.27% GS 2026	8-Apr-19	8-Apr-26	60248.95	60476.15	100.38	7.06%	7.03%	1.8478	1.7847	102.0587	105.7675	4.2600	-1.7847	0.0213	-1.7636	0.0185
14	IN0020210012	5.63% GS 2026	12-Apr-21	12-Apr-26	149453.14	145561.38	97.40	7.03%	6.96%	1.8921	1.8278	98.2476	101.9057	4.3991	-1.8278	0.0220	-1.8060	0.0183
15	IN0020230028	6.99% GS 2026	17-Apr-23	17-Apr-26	53745.00	53705.01	99.93	7.03%	6.97%	1.8783	1.8146	101.2803	105.0235	4.3759	-1.8146	0.0219	-1.7929	0.0187
16	IN0020120039	8.33% G.S. 2026	9-Jul-12	9-Jul-26	85905.00	88115.56	102.57	7.07%	7.02%	2.0804	2.0093	102.4212	106.6211	5.2425	-2.0093	0.0262	-1.9834	0.0210
17	IN0020160035	6.97% G.S. 2026	6-Sep-16	6-Sep-26	89743.39	89528.01	99.76	7.08%	7.01%	2.2647	2.1874	98.1003	102.4872	6.0474	-2.1874	0.0302	-2.1575	0.0219
18	IN0020010081	10.18% 2026	11-Sep-01	11-Sep-26	15000.00	16025.60	106.84	7.08%	7.03%	2.2197	2.1438	105.1594	109.7663	5.8999	-2.1438	0.0295	-2.1146	0.0230
19	IN0020230119	7.33% GS 2026	30-Oct-23	30-Oct-26	40000.00	40286.00	100.72	7.02%	6.99%	2.3260	2.2472	101.5105	106.1769	6.5138	-2.2472	0.0326	-2.2150	0.0233
20	IN0020210186	5.74% GS 2026	15-Nov-21	15-Nov-26	63915.59	62000.80	97.00	7.01%	7.02%	2.4137	2.3320	96.9093	101.5362	6.8831	-2.3320	0.0344	-2.2980	0.0231
21	IN0020140060	8.15% G S 2026	24-Nov-14	24-Nov-26	79153.63	81132.37	102.50	7.09%	7.04%	2.3701	2.2890	103.0203	107.8462	6.7513	-2.2890	0.0338	-2.2556	0.0241
22	IN0020060078	8.24% Government Stock 2027	15-Feb-07	15-Feb-27	107428.05	110640.79	102.99	7.06%	7.01%	2.5929	2.5044	101.5007	106.7142	7.8911	-2.5044	0.0395	-2.4654	0.0261
23	IN0020170026	6.79% GS 2027	15-May-17	15-May-27	121000.00	120040.37	99.21	7.07%	7.06%	2.7912	2.6959	99.0927	104.5822	9.1456	-2.6959	0.0457	-2.6508	0.0274

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24	IN0020220037	7.38% GS 2027	20-Jun-22	20-Jun-27	142000.00	143305.26	100.92	7.05%	7.06%	2.8665	2.7689	100.2068	105.9126	9.6113	-2.7689	0.0481	-2.7215	0.0285
25	IN0020070036	8.26% Government Stock 2027	2-Aug-07	2-Aug-27	97726.61	100805.00	103.15	7.18%	7.06%	2.9507	2.8485	101.6015	107.5578	10.1404	-2.8485	0.0507	-2.7985	0.0298
26	IN0020070069	8.28% 2027	21-Sep-07	21-Sep-27	91866.43	95146.06	103.57	7.10%	7.01%	3.0866	2.9808	100.7844	106.9755	10.9768	-2.9808	0.0549	-2.9267	0.0309
27	IN0020170174	7.17% GS 2028	8-Jan-18	8-Jan-28	115583.73	115941.81	100.31	7.07%	7.09%	3.3152	3.2020	98.7810	105.3139	12.6858	-3.2020	0.0634	-3.1395	0.0326
28	IN0020220136	7.10% GOVT STOCK SGrB 2028	27-Jan-23	27-Jan-28	8000.00	8002.53	100.03	7.09%	7.07%	3.3711	3.2558	98.0801	104.6792	13.0543	-3.2558	0.0653	-3.1915	0.0330
29	IN0020020247	6.01% 2028	7-Aug-03	25-Mar-28	15000.00	14448.42	96.32	7.09%	7.01%	3.5863	3.4636	93.1680	99.8508	14.4655	-3.4636	0.0723	-3.3924	0.0334
30	IN0020230010	7.06% GS 2028	10-Apr-23	10-Apr-28	111000.00	111031.64	100.03	7.05%	7.06%	3.4550	3.3374	100.0219	106.9260	13.9870	-3.3374	0.0699	-3.2685	0.0345
31	IN0020140011	8.60% GS 2028	2-Jun-14	2-Jun-28	106230.30	112027.82	105.46	7.06%	7.07%	3.5138	3.3940	104.7251	112.0806	14.5297	-3.3940	0.0726	-3.3225	0.0368
32	IN0020030022	6.13% 2028	4-Jun-03	4-Jun-28	11000.00	10616.80	96.52	7.11%	7.07%	3.6611	3.5354	95.1167	102.0858	15.3484	-3.5354	0.0767	-3.4599	0.0348
33	IN0020230101	7.37% GS 2028	23-Oct-23	23-Oct-28	63000.00	63784.54	101.25	7.04%	7.05%	3.8357	3.7052	100.7169	108.4639	17.2262	-3.7052	0.0861	-3.6206	0.0387
34	IN0020230143	7.25% GOI SGrB 2028	13-Nov-23	13-Nov-28	5000.00	5029.72	100.59	7.09%	7.08%	3.8986	3.7651	99.5907	107.3797	17.6894	-3.7651	0.0884	-3.6782	0.0389
35	IN0020180454	7.26% GS 2029	14-Jan-19	14-Jan-29	130708.88	131885.26	100.90	7.03%	7.07%	4.0685	3.9303	98.5413	106.5998	19.0417	-3.9303	0.0952	-3.8368	0.0403
36	IN0020150069	7.59% GS 2029	19-Oct-15	20-Mar-29	132853.75	135563.45	102.04	7.09%	7.05%	4.2282	4.0834	98.2179	106.5758	20.3812	-4.0834	0.1019	-3.9834	0.0418
37	IN0020220011	7.10% GS 2029	18-Apr-22	18-Apr-29	158598.21	158952.84	100.22	7.05%	7.08%	4.1935	4.0508	99.3715	107.7573	20.5555	-4.0508	0.1028	-3.9500	0.0419
38	IN0020190362	6.45% GS 2029	7-Oct-19	7-Oct-29	114840.16	111750.73	97.31	7.05%	7.07%	4.5667	4.4113	96.1336	105.0005	24.2568	-4.4113	0.1213	-4.2925	0.0443
39	IN0020160118	6.79% GS 2029	26-Dec-16	26-Dec-29	119829.66	118222.03	98.66	7.08%	7.10%	4.7520	4.5897	95.9858	105.2137	26.0132	-4.5897	0.1301	-4.4623	0.0461
40	IN0020150028	7.88% GS 2030	11-May-15	19-Mar-30	128713.54	133707.58	103.88	7.07%	7.10%	4.8828	4.7161	99.3918	109.2229	27.4282	-4.7161	0.1371	-4.5819	0.0491
41	IN0020230036	7.17% GS 2030	17-Apr-23	17-Apr-30	103000.00	103533.23	100.52	7.06%	7.08%	4.8531	4.6876	99.0787	108.8168	27.7102	-4.6876	0.1386	-4.5521	0.0486
42	IN0020160019	7.61% GS 2030	9-May-16	9-May-30	100989.44	103629.47	102.61	7.07%	7.11%	4.8687	4.7024	100.8139	110.7553	27.9363	-4.7024	0.1397	-4.5658	0.0497
43	IN0020200070	5.79% GS 2030	11-May-20	11-May-30	111618.59	104475.00	93.60	7.10%	7.08%	5.0745	4.9006	91.3082	100.7107	29.5542	-4.9006	0.1478	-4.7561	0.0470
44	IN0020200153	5.77% GS 2030	3-Aug-20	3-Aug-30	123000.00	114990.12	93.49	7.06%	7.08%	5.3060	5.1250	89.7410	99.4274	31.9076	-5.1250	0.1595	-4.9692	0.0484
45	IN0020130053	9.20% GOVT. STOCK 2030	30-Sep-13	30-Sep-30	65560.49	72725.46	110.93	7.07%	7.06%	5.1124	4.9378	105.6656	116.6334	30.5558	-4.9378	0.1528	-4.7886	0.0548
46	IN0020230135	7.32% GS 2030	13-Nov-23	13-Nov-30	48000.00	48667.39	101.39	7.05%	7.06%	5.2256	5.0476	99.1200	109.6488	32.1788	-5.0476	0.1609	-4.8905	0.0526

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47	IN0020200294	5.85% GS 2030	1-Dec-20	1-Dec-30	120831.69	113053.10	93.56	7.08%	7.06%	5.4582	5.2717	90.6524	100.7322	34.2468	-5.2717	0.1712	-5.1046	0.0503
48	IN0020110055	8.97% G.S. 2030	5-Dec-11	5-Dec-30	93709.82	102883.69	109.79	7.10%	7.10%	5.1100	4.9348	107.3152	118.4471	31.2794	-4.9348	0.1564	-4.7821	0.0556
49	IN0020210095	6.10% G.S. 2031	12-Jul-21	12-Jul-31	148085.84	139998.42	94.54	7.07%	7.09%	5.8592	5.6591	90.6523	101.5155	39.5549	-5.6591	0.1978	-5.4664	0.0542
50	IN0020170042	6.68% GS 2031	1-Sep-17	17-Sep-31	113082.98	110504.68	97.72	7.08%	7.10%	5.9574	5.7538	92.5546	103.8423	40.8443	-5.7538	0.2042	-5.5549	0.0564
51	IN0020210244	6.54% GS 2032	17-Jan-22	17-Jan-32	156000.00	151012.68	96.80	7.08%	7.11%	6.1135	5.9046	92.5772	104.1813	43.5483	-5.9046	0.2177	-5.6927	0.0579
52	IN0020060086	8.28% Government Stock 2032	15-Feb-07	15-Feb-32	123793.40	132644.63	107.15	7.08%	7.13%	5.9528	5.7493	102.2299	114.6873	42.0624	-5.7493	0.2103	-5.5447	0.0622
53	IN0020070044	8.32% Government Stock 2032	2-Aug-07	2-Aug-32	104790.20	112727.01	107.57	7.10%	7.14%	6.1837	5.9718	102.6962	115.7241	45.7957	-5.9718	0.2290	-5.7493	0.0650
54	IN0020220060	7.26% GS 2032	22-Aug-22	22-Aug-32	148000.00	149608.46	101.09	7.08%	7.11%	6.3901	6.1715	95.8431	108.4339	48.0944	-6.1715	0.2405	-5.9379	0.0629
55	IN0020020106	7.95% 2032	28-Aug-02	28-Aug-32	142914.48	150625.89	105.40	7.09%	7.09%	6.3070	6.0912	99.9245	112.8701	47.2242	-6.0912	0.2361	-5.8619	0.0646
56	IN0020070077	8.33% 2032	21-Sep-07	21-Sep-32	1522.48	1643.86	107.97	7.06%	7.11%	6.3211	6.1055	101.8687	115.0991	47.4764	-6.1055	0.2374	-5.8750	0.0661
57	IN0020220144	7.29% GOVT STOCK SGrB 2033	27-Jan-23	27-Jan-33	8000.00	8116.05	101.45	7.06%	7.11%	6.5922	6.3673	96.4813	109.5841	51.7311	-6.3673	0.2587	-6.1164	0.0654
58	IN0020220151	7.26% GS 2033	6-Feb-23	6-Feb-33	150000.00	151714.65	101.14	7.08%	7.09%	6.6205	6.3941	95.9913	109.0862	52.0815	-6.3941	0.2604	-6.1415	0.0654
59	IN0020190065	7.57% GS 2033	20-May-19	17-Jun-33	134443.95	139028.49	103.41	7.06%	7.10%	6.6996	6.4712	99.0612	112.7485	54.3384	-6.4712	0.2717	-6.2080	0.0683
60	IN0020230085	7.18% GS 2033	14-Aug-23	14-Aug-33	201000.00	202849.00	100.92	7.04%	7.07%	6.9257	6.6901	95.3439	108.9937	57.2322	-6.6901	0.2862	-6.4130	0.0681
61	IN0020140052	8.24% G.S 2033	10-Nov-14	10-Nov-33	103328.13	111422.11	107.83	7.10%	7.11%	6.7331	6.5023	104.1622	118.6281	56.1181	-6.5023	0.2806	-6.2307	0.0722
62	IN0020160100	6.57% GS 2033	5-Dec-16	5-Dec-33	95960.48	92672.22	96.57	7.06%	7.11%	7.1075	6.8650	92.2222	105.7945	60.7471	-6.8650	0.3037	-6.5712	0.0677
63	IN0020230150	7.24% GOI SGrB 2033	11-Dec-23	11-Dec-33	5000.00	5061.47	101.23	7.06%	7.11%	6.9952	6.7567	96.7685	110.7696	59.4081	-6.7567	0.2970	-6.4693	0.0699
64	IN0020040039	7.50% 2034	10-Aug-04	10-Aug-34	104484.02	107644.35	103.02	7.08%	7.10%	7.3550	7.1035	97.0432	111.8574	65.7542	-7.1035	0.3288	-6.7860	0.0739
65	IN0020200096	6.19% GS 2034	1-Jun-20	16-Sep-34	128749.15	120282.88	93.42	7.09%	7.15%	7.7239	7.4595	87.0297	101.0318	70.7439	-7.4595	0.3537	-7.1181	0.0699
66	IN0020150051	7.73% GS 2034	12-Oct-15	19-Dec-34	108785.08	113957.66	104.75	7.09%	7.10%	7.4049	7.1515	99.6670	114.9920	67.8725	-7.1515	0.3394	-6.8241	0.0765
67	IN0020200245	6.22% GS 2035	2-Nov-20	16-Mar-35	113756.22	106399.95	93.53	7.08%	7.14%	7.9693	7.6969	86.9322	101.3989	75.8575	-7.6969	0.3793	-7.3314	0.0722
68	IN0020210020	6.64% GS 2035	12-Apr-21	16-Jun-35	146431.31	141395.69	96.56	7.09%	7.14%	7.8579	7.5890	91.3992	106.3794	75.7437	-7.5890	0.3787	-7.2242	0.0747
69	IN0020050012	7.40% 2035	9-Sep-05	9-Sep-35	120664.11	122341.34	101.39	7.22%	7.12%	7.9009	7.6257	94.4703	110.0347	76.5156	-7.6257	0.3826	-7.2573	0.0776

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70	IN0020210152	6.67% GS 2035	13-Sep-21	15-Dec-35	153549.70	148252.24	96.55	7.11%	7.14%	8.0735	7.7965	91.2322	106.6267	80.5736	-7.7965	0.4029	-7.4090	0.0768
71	IN0020220029	7.54% GS 2036	23-May-22	23-May-36	149009.45	154170.10	103.46	7.11%	7.12%	8.0271	7.7516	98.3517	114.8446	81.5699	-7.7516	0.4078	-7.3597	0.0823
72	IN0020060045	8.33% 2036	7-Jun-06	7-Jun-36	88525.24	97445.32	110.08	7.08%	7.12%	7.9075	7.6371	104.5597	121.8145	79.7955	-7.6371	0.3990	-7.2537	0.0861
73	IN0020220102	7.41% GS 2036	19-Dec-22	19-Dec-36	150000.00	153807.75	102.54	7.10%	7.13%	8.3358	8.0500	96.6755	113.5631	88.0397	-8.0500	0.4402	-7.6277	0.0842
74	IN0020230077	7.18% GS 2037	24-Jul-23	24-Jul-37	172000.00	173337.30	100.78	7.09%	7.12%	8.6919	8.3944	94.0274	111.2159	95.5414	-8.3944	0.4777	-7.9370	0.0857
75	IN0020080050	6.83% G.S. 2039	19-Jan-09	19-Jan-39	13000.00	12683.80	97.57	7.10%	7.14%	9.3371	9.0171	90.5588	108.4557	112.0945	-9.0171	0.5605	-8.4827	0.0892
76	IN0020190024	7.62% GS 2039	8-Apr-19	15-Sep-39	38150.90	40001.23	104.85	7.10%	7.16%	9.4533	9.1293	96.1856	115.4538	115.9322	-9.1293	0.5797	-8.5774	0.0960
77	IN0020100031	8.30% G.S. 2040	2-Jul-10	2-Jul-40	93015.68	103676.86	111.46	7.10%	7.16%	9.4098	9.0872	103.8596	124.5610	118.6612	-9.0872	0.5933	-8.5233	0.1031
78	IN0020110063	8.83% G.S. 2041	12-Dec-11	12-Dec-41	91771.39	107642.25	117.29	7.10%	7.16%	9.6786	9.3469	109.5096	132.0224	129.0101	-9.3469	0.6451	-8.7359	0.1121
79	IN0020120062	8.30% GOVT STOCK 2042	31-Dec-12	31-Dec-42	105699.94	118489.63	112.10	7.12%	7.16%	10.1155	9.7678	103.8278	126.2314	141.5688	-9.7678	0.7078	-9.0993	0.1115
80	IN0020190040	7.69% GS 2043	30-Apr-19	17-Jun-43	38364.13	40708.72	106.11	7.10%	7.16%	10.3773	10.0215	98.2583	120.0681	149.2979	-10.0215	0.7465	-9.3176	0.1085
81	IN0020130079	9.23% Govt Stock 2043	23-Dec-13	23-Dec-43	79472.28	97271.20	122.40	7.10%	7.16%	10.1486	9.8006	113.5463	138.1393	145.3869	-9.8006	0.7269	-9.1154	0.1224
82	IN0020140078	8.17% G.S. 2044	1-Dec-14	1-Dec-44	97772.51	108894.13	111.38	7.11%	7.13%	10.5684	10.2056	103.3260	126.7284	158.8071	-10.2056	0.7940	-9.4593	0.1164
83	IN0020150044	8.13% G.S. 2045	22-Jun-15	22-Jun-45	98000.00	108750.60	110.97	7.12%	7.14%	10.7468	10.3775	102.3525	125.9673	164.5458	-10.3775	0.8227	-9.6053	0.1174
84	IN0020160068	7.06% GS 2046	10-Oct-16	10-Oct-46	101592.30	101055.89	99.47	7.11%	7.10%	11.1845	10.8007	92.6109	114.9485	181.7502	-10.8007	0.9088	-9.9511	0.1110
85	IN0020190032	7.72% GS 2049	15-Apr-19	15-Jun-49	84540.31	90627.21	107.20	7.10%	7.14%	11.6411	11.2420	98.2094	122.9833	201.2451	-11.2420	1.0062	-10.3066	0.1230
86	IN0020200054	7.16% GS 2050	20-Apr-20	20-Sep-50	102695.81	103208.98	100.50	7.12%	7.14%	12.2232	11.8031	89.8748	113.8185	220.0306	-11.8031	1.1002	-10.7839	0.1188
87	IN0020200252	6.67% GS 2050	2-Nov-20	17-Dec-50	149162.33	141174.99	94.65	7.12%	7.14%	12.2020	11.7825	86.2065	109.1288	223.0084	-11.7825	1.1150	-10.7507	0.1137
88	IN0020160092	6.62% GS 2051	28-Nov-16	28-Nov-51	57122.87	53740.25	94.08	7.11%	7.15%	12.3203	11.8972	85.9193	109.0174	230.3449	-11.8972	1.1517	-10.8337	0.1145
89	IN0020210194	6.99% GS 2051	15-Nov-21	15-Dec-51	146835.36	144634.73	98.50	7.11%	7.14%	12.2429	11.8224	89.7443	113.7005	227.3888	-11.8224	1.1369	-10.7722	0.1188
90	IN0020220086	7.36% GS 2052	12-Sep-22	12-Sep-52	161000.00	165930.79	103.06	7.11%	7.14%	12.4487	12.0215	92.1463	117.2109	233.3277	-12.0215	1.1666	-10.9452	0.1243
91	IN0020230051	7.30% GS 2053	19-Jun-23	19-Jun-53	158000.00	161574.12	102.26	7.11%	7.15%	12.3649	11.9402	93.0231	118.1368	235.5954	-11.9402	1.1780	-10.8553	0.1245
92	IN0020230176	7.37% GOI SGrB 2054	22-Jan-24	23-Jan-54	10000.00	10315.50	103.16	7.11%	7.12%	12.5050	12.0756	93.0985	118.5543	240.7637	-12.0756	1.2038	-10.9681	0.1261

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Contd.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price (₹)	Yield (%)	Prev Month (%)	Duration	Mod Duration	V+ (for 100bps)	V- (for 100bps)	Convexity	Price Change Due to Modified Duration for 100bps (%)	Price Change Due to Convexity for 100bps(%)	Actual Change for 100pbs increase in yield	PV01
93	IN0020150077	7.72% GS 2055	26-Oct-15	26-Oct-55	100969.24	108568.00	107.53	7.12%	7.15%	12.4049	11.9786	98.8363	125.6235	245.1079	-11.9786	1.2255	-10.8548	0.1327
94	IN0020190057	7.63% GS 2059	6-May-19	17-Jun-59	83461.95	88773.47	106.36	7.13%	7.15%	12.9012	12.4569	96.3985	123.7148	270.2370	-12.4569	1.3512	-11.2266	0.1351
95	IN0020200039	7.19% GS 2060	13-Apr-20	15-Sep-60	98381.04	99224.59	100.86	7.12%	7.16%	13.3447	12.8858	89.4743	115.8216	286.7736	-12.8858	1.4339	-11.5840	0.1303
96	IN0020200187	6.80% GS 2060	31-Aug-20	15-Dec-60	105310.30	100754.79	95.67	7.13%	7.14%	13.2224	12.7671	86.4939	111.7005	286.9950	-12.7671	1.4350	-11.4656	0.1246
97	IN0020200401	6.76% GS 2061	22-Feb-21	22-Feb-61	149021.97	141992.60	95.28	7.12%	7.15%	13.4317	12.9698	84.8527	110.0262	292.6738	-12.9698	1.4634	-11.6432	0.1244
98	IN0020210202	6.95% GS 2061	22-Nov-21	16-Dec-61	149559.87	146359.29	97.86	7.11%	7.15%	13.2823	12.8261	88.4109	114.3144	291.5273	-12.8261	1.4576	-11.5062	0.1280
99	IN0020220094	7.40% GS 2062	19-Sep-22	19-Sep-62	156549.03	162119.83	103.56	7.13%	7.15%	13.4517	12.9888	91.7276	118.9904	295.3557	-12.9888	1.4768	-11.6523	0.1347
100	IN0020230044	7.25% GS 2063	12-Jun-23	12-Jun-63	228000.00	231502.31	101.54	7.13%	7.15%	13.2779	12.8207	91.8312	118.7291	294.6992	-12.8207	1.4735	-11.4891	0.1329
101	IN0020230127	7.46% GS 2073	6-Nov-23	6-Nov-73	30000.00	31423.68	104.75	7.11%	7.13%	13.6637	13.1946	95.1444	123.9780	332.2128	-13.1946	1.6611	-11.7162	0.1420
					9849735.54	9985010.85				6.8688								

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Contd.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price (₹)	Yield (%)	Prev Month (%)	Duration	Mod Duration	V+ (for 100bps)	V- (for 100bps)	Convexity	Price Change Due to Modified Duration for 100bps (%)	Price Change Due to Convexity for 100bps(%)	Actual Change for 100pbs increase in yield	PV01
Special Securities																		
1	IN0020099019	8.20% Oil Marketing Companies' Government of India Special Bonds, 2024	15-Sep-09	15-Sep-24	9986.33	10025.28	100.39	7.28%	7.42%	0.4528	0.4369	100.3374	101.2209	0.3843	-0.4369	0.0019	-0.4364	0.0044
2	IN002004B019	GOI IDBI SPECIAL SECURITY 2024	29-Sep-04	29-Sep-24	4486.00	4326.87	96.45	-	-	-	-	-	-	-	-	-	-	-
3	IN0020060011	8.03% Government of India FCI Special Bonds, 2024	15-Dec-06	15-Dec-24	5000.00	5023.04	100.46	7.32%	7.23%	0.6835	0.6594	102.1732	103.5297	0.7615	-0.6594	0.0038	-0.6556	0.0068
4	IN0020089036	6.35% Oil Marketing Companies Government of India Special Bonds, 2024	23-Dec-08	23-Dec-24	21701.00	21539.92	99.26	7.40%	7.29%	0.7095	0.6842	100.3169	101.6991	0.8051	-0.6842	0.0040	-0.6802	0.0069
5	IN0020079029	7.95% Oil Marketing Companies Government of India Special Bonds 2025	18-Jan-08	18-Jan-25	5636.92	5659.80	100.41	7.39%	7.30%	0.7754	0.7477	101.2819	102.8079	0.9282	-0.7477	0.0046	-0.7431	0.0076
6	IN0020079052	8.40% Oil Marketing Companies Government of India Special Bonds, 2025	28-Mar-08	28-Mar-25	2056.92	2077.18	100.98	7.35%	7.27%	0.9688	0.9345	100.1403	102.0295	1.3330	-0.9345	0.0067	-0.9279	0.0094
7	IN0020089069	6.90% OIL MKTG COS GOI SB 2026	4-Feb-09	4-Feb-26	21942.00	21735.75	99.06	7.45%	7.36%	1.7405	1.6780	98.5093	101.8714	3.7234	-1.6780	0.0186	-1.6595	0.0168
8	IN0020079037	7.95% Fertilizer Companies Government of India Special Bonds, 2026	18-Feb-08	18-Feb-26	3550.87	3583.27	100.91	7.41%	7.35%	1.7666	1.7035	100.1680	103.6394	3.8335	-1.7035	0.0192	-1.6845	0.0174
9	IN0020089077	8.00% OIL MKT COS GOI SB 2026	23-Mar-09	23-Mar-26	10000.00	10110.19	101.10	7.39%	7.33%	1.8632	1.7969	99.5028	103.1437	4.2062	-1.7969	0.0210	-1.7760	0.0182

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Contd.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price (₹)	Yield (%)	Prev Month (%)	Duration	Mod Duration	V+ (for 100bps)	V- (for 100bps)	Convexity	Price Change Due to Modified Duration for 100bps (%)	Price Change Due to Convexity for 100bps (%)	Actual Change for 100bps increase in yield	PV01
10	IN0020060102	8.40% Oil Marketing Companies Government of India Special Bonds, 2026	29-Mar-07	29-Mar-26	4971.00	5063.58	101.86	7.38%	7.32%	1.8752	1.8085	100.1104	103.7977	4.2579	-1.8085	0.0213	-1.7874	0.0184
11	IN0020060029	8.23% Government of India FCI Special Bonds, 2027	12-Feb-07	12-Feb-27	6200.00	6325.65	102.03	7.42%	7.38%	2.5833	2.4908	100.6397	105.7802	7.8150	-2.4908	0.0391	-2.4522	0.0257
					95531.04	95470.53				1.2366								

Note: Traded Prices are as on March 28, 2024. CCIL Model Prices are as on March 28, 2024. Duration is calculated considering April 02, 2024 as settlement date.

1 Modified Duration = $\frac{\text{Duration}}{1 + \text{Yield}/2}$

2 V+ denotes the price due to 100 bps increase in yield; V- denotes the price due to 100 bps decrease in yield.

3 Convexity = $\frac{(V^-) + (V^+) - 2P_0}{P_0 \times (0.01^2)}$ Where P_0 denotes the current price before any change in yield.

4 Price Change Due to Modified Duration for 100bps (%) = $\text{Duration} \times (0.01) \times 100$ (A)

5 Price Change Due to Convexity for 100bps (%) = $\text{Convexity} \times (0.01)^2 \times 100$ (B)

6 Expected price Change due to Duration and Convexity Effect (%) = (A) + (B)

7 Actual Change for 100bps (%) = $\frac{V^+ - P_0}{P_0} \times 100$

8 PV01 denotes the difference between the actual price and the price of the security for 1 bp change in the yield.

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Contd.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price (₹)
Floating Rate / Inflation Linked Bonds							
1	IN0020160084	FRB 2024 (7.14% - 182 day T-Bill)	7-Nov-16	7-Nov-24	18826.39	18812.44	99.93
2	IN0020210160	FRB 2028 (7.01%)	4-Oct-21	4-Oct-28	52816.46	52722.55	99.82
3	IN0020180041	FRB 2031 (8.12%)	7-May-18	7-Dec-31	139915.71	141035.04	100.80
4	IN0020200120	FRB 2033 (8.34%)	20-Jun-20	22-Sep-33	149481.96	152010.15	101.69
5	IN0020210137	FRB 2034 (7.69%)	29-Aug-21	30-Oct-34	54800.05	54608.25	99.65
6	IN0020042050	FRB 2035 (6.58%- reset every 5 years)	25-Jan-05	25-Jan-35	350.00	347.70	99.34
					416190.59	419536.15	
Treasury Bills							
1	IN002023Z026	364 DTB	5-Apr-23	4-Apr-24	8150.00	8139.30	99.87
2	IN002023Z034	364 DTB	12-Apr-23	11-Apr-24	8000.00	7986.90	99.84
3	IN002023Z042	364 DTB	19-Apr-23	18-Apr-24	8000.00	7968.52	99.61
4	IN002023Z059	364 DTB	26-Apr-23	25-Apr-24	12300.49	12235.98	99.48
5	IN002023Z067	364 DTB	3-May-23	2-May-24	8208.68	8154.89	99.34
6	IN002023Z075	364 DTB	10-May-23	9-May-24	8013.59	7959.53	99.33
7	IN002023Z083	364 DTB	17-May-23	16-May-24	8048.52	7974.76	99.08
8	IN002023Z091	364 DTB	24-May-23	23-May-24	8003.14	7928.64	99.07
9	IN002023Z109	364 DTB	31-May-23	30-May-24	8000.00	7905.83	98.82
10	IN002023Z117	364 DTB	7-Jun-23	6-Jun-24	8157.25	8050.62	98.69
11	IN002023Z125	364 DTB	14-Jun-23	13-Jun-24	12910.05	12724.50	98.56
12	IN002023Z133	364 DTB	21-Jun-23	20-Jun-24	8078.37	7951.77	98.43
13	IN002023Z141	364 DTB	28-Jun-23	28-Jun-24	8005.03	7867.71	98.28
14	IN002023Z158	364 DTB	5-Jul-23	4-Jul-24	6105.66	5994.14	98.17
15	IN002023Z166	364 DTB	12-Jul-23	11-Jul-24	6006.73	5889.24	98.04
16	IN002023Z174	364 DTB	19-Jul-23	18-Jul-24	6000.00	5874.88	97.91
17	IN002023Z182	364 DTB	26-Jul-23	25-Jul-24	6149.20	6013.03	97.79
18	IN002023Z190	364 DTB	2-Aug-23	1-Aug-24	6246.43	6100.04	97.66
19	IN002023Z208	364 DTB	9-Aug-23	8-Aug-24	8748.35	8532.05	97.53
20	IN002023Z224	364 DTB	17-Aug-23	16-Aug-24	7791.31	7594.09	97.47
21	IN002023Z232	364 DTB	23-Aug-23	22-Aug-24	6984.79	6794.11	97.27
22	IN002023Z240	364 DTB	30-Aug-23	29-Aug-24	7395.06	7183.68	97.14
23	IN002023Z257	364 DTB	6-Sep-23	5-Sep-24	7651.07	7422.54	97.01
24	IN002023Z265	364 DTB	13-Sep-23	12-Sep-24	8461.67	8198.08	96.88
25	IN002023Z273	364 DTB	20-Sep-23	19-Sep-24	11768.83	11397.25	96.84
26	IN002023Z281	364 DTB	27-Sep-23	27-Sep-24	8876.71	8575.84	96.61
27	IN002023Z299	364 DTB	4-Oct-23	3-Oct-24	9284.13	8959.27	96.50
28	IN002023Z307	364 DTB	11-Oct-23	10-Oct-24	9087.99	8758.39	96.37
29	IN002023Z315	364 DTB	18-Oct-23	17-Oct-24	9005.84	8667.73	96.25
30	IN002023Z323	364 DTB	25-Oct-23	24-Oct-24	9674.22	9298.69	96.12
31	IN002023Z331	364 DTB	1-Nov-23	31-Oct-24	9084.78	8720.57	95.99
32	IN002023Z349	364 DTB	8-Nov-23	7-Nov-24	9254.59	8871.80	95.86
33	IN002023Z356	364 DTB	15-Nov-23	14-Nov-24	9016.91	8642.33	95.85
34	IN002023Z364	364 DTB	22-Nov-23	21-Nov-24	9107.74	8714.44	95.68

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Concl.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price (₹)
35	IN002023Z372	364 DTB	29-Nov-23	28-Nov-24	9010.59	8614.11	95.60
36	IN002023Z380	364 DTB	6-Dec-23	5-Dec-24	10600.32	10108.11	95.36
37	IN002023Z398	364 DTB	13-Dec-23	12-Dec-24	9023.32	8592.92	95.23
38	IN002023Z406	364 DTB	20-Dec-23	19-Dec-24	9156.12	8707.82	95.10
39	IN002023Z414	364 DTB	27-Dec-23	26-Dec-24	11110.52	10552.51	94.98
40	IN002023Z422	364 DTB	3-Jan-24	2-Jan-25	9161.44	8689.78	94.85
41	IN002023Z430	364 DTB	10-Jan-24	9-Jan-25	9015.57	8540.07	94.73
42	IN002023Z448	364 DTB	17-Jan-24	16-Jan-25	9961.07	9423.17	94.60
43	IN002023Z455	364 DTB	24-Jan-24	23-Jan-25	11666.49	11021.85	94.47
44	IN002023Z463	364 DTB	31-Jan-24	30-Jan-25	9141.09	8624.52	94.35
45	IN002023Z471	364 DTB	7-Feb-24	6-Feb-25	9589.58	9035.65	94.22
46	IN002023Z489	364 DTB	14-Feb-24	13-Feb-25	9068.94	8533.73	94.10
47	IN002023Z505	364 DTB	21-Feb-24	20-Feb-25	9125.37	8575.42	93.97
48	IN002023Z513	364 DTB	28-Feb-24	27-Feb-25	9008.32	8454.17	93.85
49	IN002023Z521	364 DTB	6-Mar-24	6-Mar-25	9172.18	8596.51	93.72
50	IN002023Z539	364 DTB	13-Mar-24	13-Mar-25	9979.71	8412.14	93.60
51	IN002023Z547	364 DTB	20-Mar-24	20-Mar-25	9111.86	8517.28	93.47
52	IN002023Z562	364 DTB	27-Mar-24	27-Mar-25	9007.37	8408.41	93.35
53	IN002023Y284	182 DTB	4-Oct-23	4-Apr-24	8423.62	8420.55	99.96
54	IN002023Y292	182 DTB	11-Oct-23	11-Apr-24	8000.00	7980.50	99.76
55	IN002023Y300	182 DTB	18-Oct-23	18-Apr-24	9500.00	9462.61	99.61
56	IN002023Y318	182 DTB	25-Oct-23	25-Apr-24	8000.00	7958.04	99.48
57	IN002023Y326	182 DTB	1-Nov-23	2-May-24	8000.00	7947.58	99.34
58	IN002023Y334	182 DTB	8-Nov-23	9-May-24	9000.00	8939.29	99.33
59	IN002023Y342	182 DTB	15-Nov-23	16-May-24	8000.00	7926.69	99.08
60	IN002023Y359	182 DTB	22-Nov-23	23-May-24	10328.00	10221.81	98.97
61	IN002023Y367	182 DTB	29-Nov-23	30-May-24	8310.00	8212.18	98.82
62	IN002023Y375	182 DTB	6-Dec-23	6-Jun-24	9004.00	8886.30	98.69
63	IN002023Y383	182 DTB	13-Dec-23	13-Jun-24	8000.00	7885.02	98.56
64	IN002023Y391	182 DTB	20-Dec-23	20-Jun-24	8800.00	8662.10	98.43
65	IN002023Y409	182 DTB	27-Dec-23	27-Jun-24	8000.00	7864.25	98.30
66	IN002023Y417	182 DTB	3-Jan-24	4-Jul-24	10000.00	9817.36	98.17
67	IN002023Y425	182 DTB	10-Jan-24	11-Jul-24	10300.00	10106.73	98.12
68	IN002023Y433	182 DTB	17-Jan-24	18-Jul-24	11500.00	11260.20	97.91
69	IN002023Y441	182 DTB	24-Jan-24	25-Jul-24	10525.00	10299.55	97.86
70	IN002023Y458	182 DTB	31-Jan-24	1-Aug-24	11000.00	10750.53	97.73
71	IN002023Y466	182 DTB	7-Feb-24	8-Aug-24	10500.00	10248.43	97.60
72	IN002023Y474	182 DTB	14-Feb-24	15-Aug-24	10000.00	9741.71	97.42
73	IN002023Y490	182 DTB	21-Feb-24	22-Aug-24	16000.00	15569.94	97.31
74	IN002023Y508	182 DTB	28-Feb-24	29-Aug-24	15000.00	14571.23	97.14
75	IN002023Y516	182 DTB	6-Mar-24	5-Sep-24	16300.00	15823.78	97.08
76	IN002023Y524	182 DTB	13-Mar-24	12-Sep-24	15800.00	15307.81	96.88
77	IN002023Y532	182 DTB	20-Mar-24	19-Sep-24	15783.30	15281.86	96.82

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Concl'd.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price (₹)
78	IN002023Y540	182 DTB	27-Mar-24	26-Sep-24	15000.00	14507.54	96.72
79	IN002023X419	91 DTB	3-Jan-24	4-Apr-24	10679.00	10675.11	99.96
80	IN002023X427	91 DTB	10-Jan-24	11-Apr-24	10305.56	10288.68	99.84
81	IN002023X435	91 DTB	17-Jan-24	18-Apr-24	10156.88	10127.35	99.71
82	IN002023X443	91 DTB	24-Jan-24	25-Apr-24	8000.00	7958.04	99.48
83	IN002023X450	91 DTB	31-Jan-24	2-May-24	9900.00	9835.13	99.34
84	IN002023X468	91 DTB	7-Feb-24	9-May-24	9601.21	9536.92	99.33
85	IN002023X476	91 DTB	14-Feb-24	16-May-24	8141.64	8067.03	99.08
86	IN002023X492	91 DTB	21-Feb-24	23-May-24	12000.00	11876.62	98.97
87	IN002023X518	91 DTB	28-Feb-24	30-May-24	11500.00	11364.63	98.82
88	IN002023X526	91 DTB	6-Mar-24	6-Jun-24	11000.00	10856.21	98.69
89	IN002023X534	91 DTB	13-Mar-24	13-Jun-24	12520.00	12340.06	98.56
90	IN002023X542	91 DTB	20-Mar-24	20-Jun-24	10772.00	10603.19	98.43
91	IN002023X559	91 DTB	27-Mar-24	27-Jun-24	10525.00	10356.68	98.40
					871662.20	847998.61	

Note: Traded Prices are as on March 28, 2024. CCIL Model Prices are as on March 28, 2024. Duration is calculated considering April 02, 2024 as settlement date.

TABLE 4: STATE DEVELOPMENT LOANS (SDLS) - OUTSTANDING ANALYSIS

Sr. No.	State/Union Territory	No. of Bonds		Outstanding (₹ Crore)		Wtd. Avg. Coupon (%)	Wtd. Avg. Maturity (yrs.)
		No.	%Share	Value	%Share		
1	Andhra Pradesh	422	549893.27	379238	1088964508.37	7.52	9.40
2	Arunachal Pradesh	29	37788.87	6653	19102347.87	7.61	5.76
3	Assam	154	200671.95	98639	283237353.08	7.37	6.02
4	Bihar	141	183732.11	218128	626344402.46	7.42	6.37
5	Chattisgarh	93	121185.01	86639	248780146.05	7.39	4.97
6	Goa	157	204581.15	19574	56205840.99	7.53	5.82
7	Gujarat	219	285371.15	295005	847092868.21	7.53	4.85
8	Haryana	218	284068.09	264849	760502730.77	7.61	7.45
9	Himachal Pradesh	143	186338.24	54459	156377663.06	7.51	7.81
10	Jammu & Kashmir	147	191550.50	72510	208207781.41	7.58	11.00
11	Jharkhand	66	86002.27	57750	165826469.66	7.68	6.14
12	Karnataka	240	312735.51	400293	1149421508.32	7.44	7.94
13	Kerala	194	252794.54	226280	649752615.66	7.62	10.49
14	Madhya Pradesh	134	174610.66	228513	656165692.35	7.50	9.15
15	Maharashtra	200	260612.92	502792	1443743107.52	7.41	6.34
16	Manipur	71	92517.59	10571	30354140.45	7.49	6.48
17	Meghalaya	84	109457.43	12310	35346163.26	7.43	5.39
18	Mizoram	60	78183.88	5831	16743448.39	7.46	8.55
19	Nagaland	67	87305.33	13430	38563627.49	7.57	6.18
20	Odisha	24	31273.55	16400	47091845.93	7.66	5.74
21	Puducherry	59	76880.81	8804	25280970.34	7.39	6.29
22	Punjab	189	246279.21	241419	693222777.03	7.59	10.24
23	Rajasthan	389	506892.14	381254	1094753115.60	7.54	7.99
24	Sikkim	49	63850.17	10679	30664257.48	7.54	6.34
25	Tamil Nadu	385	501679.88	616121	1769161847.37	7.43	10.94
26	Telangana	274	357039.71	320266	919630080.97	7.51	14.24
27	Tripura	30	39091.94	9539	27390311.75	7.44	5.70
28	Uttar Pradesh	286	372676.48	568747	1633129925.75	7.58	6.56
29	Uttarakhand	105	136821.79	48410	139007089.11	7.62	5.15
30	West Bengal	235	306220.19	477042	1369802816.18	7.55	9.92
	Total	4864		5652143		7.51	8.50

TABLE 5: OUTSTANDING - GOVERNMENT SECURITIES, TREASURY BILLS AND STATE DEVELOPMENT LOANS

Amount ₹ Crore

Month	Government Securities	Special Securities	Floating Rate Bonds	Treasury Bills#	State Development Loans*	UDAY Bonds	Total
Apr-06	931868	50904	46350	67073	239805		1335999
May-06	940819	50904	46350	76150	240105		1354328
Jun-06	955689	50904	46350	76538	240763		1370244
Jul-06	963689	50904	46350	84101	240763		1385807
Aug-06	970380	56152	46350	92801	242222		1407906
Sep-06	979380	56152	46350	95251	243272		1420406
Oct-06	988354	66152	46350	93359	243272		1437487
Nov-06	1002354	71152	44350	99852	243473		1461182
Dec-06	1011354	76413	44350	96860	245904		1474881
Jan-07	1020354	71564	44350	102420	247868		1486556
Feb-07	1028354	90999	44350	108913	247473		1520089
Mar-07	1058997	87257	44350	115474	251072		1557150
Apr-07	1071297	87257	44350	119966	254079		1576948
May-07	1077797	87257	44350	126189	250534		1586127
Jun-07	1102797	87257	44350	145982	252284		1632669
Jul-07	1128797	87257	44350	151565	255849		1667819
Aug-07	1169627	90937	44350	156380	253434		1714728
Sep-07	1191897	90237	44350	147412	256918		1730814
Oct-07	1236540	90237	44350	159450	259992		1790570
Nov-07	1256919	90237	44350	146252	262887		1800645
Dec-07	1263919	90238	44350	126327	268187		1793021
Jan-08	1273966	98370	44350	126951	276362		1819999
Feb-08	1288612	100655	44350	123605	289974		1847196
Mar-08	1288085	119948	44350	136140	302724		1891247
Apr-08	1319085	119948	44350	139593	310303		1933279
May-08	1320109	119948	44350	147980	307821		1940208
Jun-08	1332724	119948	44350	132825	311085		1940932
Jul-08	1347067	119948	44350	133660	313385		1958410
Aug-08	1348567	119948	44350	134161	313885		1960911
Sep-08	1361057	119948	44350	135752	315763		1976869
Oct-08	1371057	119650	44350	141435	318775		1995266
Nov-08	1371690	141650	44350	149632	319041		2026363
Dec-08	1374093	177650	44350	145070	327486		2068649
Jan-09	1403513	183650	44350	146567	338191		2116271
Feb-09	1421513	205592	44350	146762	356629		2174846
Mar-09	1468513	202220	44350	150274	369291		2234647
Apr-09	1478126	202220	44350	163473	414069		2302237
May-09	1526424	202220	44350	148275	414563		2335832
Jun-09	1564424	202220	44350	146875	421563		2379432
Jul-09	1615424	202220	44350	141339	427513		2430846
Aug-09	1651424	202220	44350	138855	437473		2474321
Sep-09	1697424	212526	44350	141888	452223		2548411
Oct-09	1727424	212526	44350	134981	465742		2585023

TABLE 5: OUTSTANDING - GOVERNMENT SECURITIES, TREASURY BILLS AND STATE DEVELOPMENT LOANS

Amount ₹ Crore

Month	Government Securities	Special Securities	Floating Rate Bonds	Treasury Bills#	State Development Loans*	UDAY Bonds	Total
Nov-09	1756424	212526	44350	134015	476964		2624279
Dec-09	1783424	212526	43350	134765	489096		2663161
Jan-10	1779888	211826	46350	134754	496443		2669261
Feb-10	1787888	208607	46350	134660	509677		2687182
Mar-10	1787888	208214	46350	137466	517406		2697324
Apr-10	1833888	208214	49350	136489	521552		2749493
May-10	1859012	208214	49350	144489	529259		2790324
Jun-10	1892239	208214	49350	131989	534974		2816765
Jul-10	1900110	208214	49350	116883	540925		2815482
Aug-10	1949367	208214	49350	122829	547426		2877186
Sep-10	1994117	208214	49350	123296	554535		2929512
Oct-10	2024969	208214	49350	127893	565737		2976163
Nov-10	2057964	208214	49350	117769	573112		3006409
Dec-10	2080493	208214	49350	125269	579027		3042353
Jan-11	2104647	208214	49350	126923	585835		3074969
Feb-11	2107565	208214	49350	127687	597643		3090459
Mar-11	2107565	209051	49350	141327	605804		3113096
Apr-11	2142092	209051	49350	169973	614027		3184493
May-11	2178092	209051	49350	201220	617839		3255552
Jun-11	2214092	209051	49350	221862	626839		3321194
Jul-11	2240092	202657	49350	245127	635951		3373176
Aug-11	2282230	202657	43350	258814	647704		3434755
Sep-11	2304230	202657	43350	221272	658254		3429763
Oct-11	2343983	202657	43350	224246	669336		3483572
Nov-11	2377983	202657	46350	230367	680524		3537881
Dec-11	2428983	202657	48350	212865	693053		3585908
Jan-12	2483983	202657	48350	232690	709032		3676712
Feb-12	2532978	202657	48350	271337	723973		3779295
Mar-12	2544978	205657	48350	267020	742412		3808417
Apr-12	2583978	205657	48350	302223	746077		3886286
May-12	2613978	205657	48350	308155	757649		3933790
Jun-12	2668404	205657	48350	328967	765210		4016589
Jul-12	2719363	205657	48350	333414	780870		4087653
Aug-12	2794363	205657	48350	325174	791137		4164680
Sep-12	2829363	199894	48350	329499	808197		4215302
Oct-12	2868363	199894	48350	320097	828004		4264707
Nov-12	2933363	199894	43350	314676	842018		4333300
Dec-12	2969363	199894	43350	315531	852098		4380235
Jan-13	2981363	199894	43350	331631	868307		4424544
Feb-13	3017363	199824	43350	311165	874105		4445805
Mar-13	3017363	206718	43350	299764	889069		4456263
Apr-13	3062363	206718	43350	316620	897232		4526282
May-13	3121611	206718	43350	319429	900319		4591427

TABLE 5: OUTSTANDING - GOVERNMENT SECURITIES, TREASURY BILLS AND STATE DEVELOPMENT LOANS

Amount ₹ Crore

Month	Government Securities	Special Securities	Floating Rate Bonds	Treasury Bills#	State Development Loans*	UDAY Bonds	Total
Jun-13	3167611	206718	45350	328052	904967		4652698
Jul-13	3227611	206718	45350	361889	908058		4749625
Aug-13	3291627	206718	45350	420017	919077		4882789
Sep-13	3283627	206718	43350	400722	933470		4867887
Oct-13	3328627	206718	44350	356220	954503		4890418
Nov-13	3404627	206718	45350	348626	969238		4974558
Dec-13	3449627	206718	45850	358896	998590		5059682
Jan-14	3493627	206718	45850	343239	1020094		5109528
Feb-14	3483764	206718	45850	343037	1038786		5118154
Mar-14	3468236	206718	45850	339134	1057036		5116974
Apr-14	3495485	206718	45850	364794	1063844		5176691
May-14	3543123	206718	40850	373360	1074358		5238410
Jun-14	3596123	206718	40850	386996	1084968		5315655
Jul-14	3654123	206718	40850	413357	1101018		5416066
Aug-14	3714123	206718	40850	401959	1113064		5476714
Sep-14	3731318	206718	40850	391263	1130969		5501117
Oct-14	3766967	206718	40850	386682	1154069		5555285
Nov-14	3783928	206718	40850	407548	1171930		5610973
Dec-14	3828928	206718	40850	397447	1191799		5665741
Jan-15	3897928	206718	40850	386132	1226927		5758555
Feb-15	3919664	206718	40850	373485	1251117		5791835
Mar-15	3918504	203218	40850	363704	1273078		5799353
Apr-15	3982504	203218	40850	380142	1289518		5896231
May-15	4027605	203218	40850	385666	1307332		5964670
Jun-15	4026428	203218	40850	412876	1320986		6004359
Jul-15	4099428	203218	34850	414403	1343186		6095085
Aug-15	4148224	203218	28850	405358	1353988		6139637
Sep-15	4144575	203218	28850	417949	1371627		6166220
Oct-15	4212137	203218	28850	394818	1391237		6230260
Nov-15	4257137	203218	28850	406545	1423962		6319712
Dec-15	4287137	203218	28850	425648	1451236		6396089
Jan-16	4357137	203218	28850	408601	1485223		6483029
Feb-16	4338958	203218	25649	377224	1520469		6465517
Mar-16	4339910	203218	23502	364692	1540428	98960	6570710
Apr-16	4356296	203218	23502	382408	1554208	98960	6618591
May-16	4416296	203218	17502	404511	1567148	98960	6707634
Jun-16	4470296	203218	17502	431324	1589323	147653	6859315
Jul-16	4517166	203218	17502	429713	1609490	148428	6925515
Aug-16	4538072	203218	17502	436151	1634690	148428	6978061
Sep-16	4594072	203218	17502	420959	1662265	149764	7047780
Oct-16	4620612	203218	17502	417124	1698938	158538	7115931
Nov-16	4659922	203218	23502	425282	1743234	158538	7213695
Dec-16	4711922	203218	27502	1029229	1775589	159418	7906877

TABLE 5: OUTSTANDING - GOVERNMENT SECURITIES, TREASURY BILLS AND STATE DEVELOPMENT LOANS

Month	Amount ₹ Crore						
	Government Securities	Special Securities	Floating Rate Bonds	Treasury Bills#	State Development Loans*	UDAY Bonds	Total
Jan-17	4663708	198704	59232	768364	1809180	159418	7658605
Feb-17	4662788	198704	61232	532616	1849043	182833	7487216
Mar-17	4652880	198704	61232	334802	1881996	208056	7337670
Apr-17	4673113	198704	67232	433304	1896359	208056	7476768
May-17	4727113	198704	73232	559579	1916234	208056	7682918
Jun-17	4774003	198704	86467	616316	1939549	208056	7823094
Jul-17	4781383	198704	89467	620714	1968622	208056	7866946
Aug-17	4805067	198704	95467	574967	2003625	208056	7885885
Sep-17	4862067	198704	101467	576061	2041785	208056	7988139
Oct-17	4903067	198704	104467	559317	2059293	208056	8032904
Nov-17	4941650	198704	113467	525212	2095411	208056	8082499
Dec-17	4972650	198704	116467	516297	2126087	208056	8138261
Jan-18	5004099	198704	122467	511273	2161891	208056	8206490
Feb-18	5012099	198704	125467	505334	2194186	208056	8243846
Mar-18	4998920	198704	125467	385283	2226427	203906	8138707
Apr-18	4969482	198704	131467	421793	2255507	203906	8180859
May-18	5010482	198704	138467	452677	2277123	203906	8281358
Jun-18	5052482	198704	144467	530102	2294803	201594	8422152
Jul-18	5094482	198704	150467	594181	2322126	201594	8561554
Aug-18	5144482	198704	157467	535672	2345665	201594	8583583
Sep-18	5160352	198704	164467	541104	2366391	201594	8632611
Oct-18	5201462	198704	167467	547232	2405406	201594	8721864
Nov-18	5232845	198704	170467	556565	2436144	201594	8796319
Dec-18	5269017	198704	170467	534072	2469335	201594	8843189
Jan-19	5303252	198704	174467	511270	2511969	201594	8901256
Feb-19	5310189	198704	177467	510673	2565192	201420	8963646
Mar-19	5370189	198704	177467	420882	2581708	197270	8946220
Apr-19	5433204	198704	182467	449100	2603964	197270	9064709
May-19	5508216	198704	192467	510609	2619064	197270	9226330
Jun-19	5519001	198704	197467	532588	2643200	194958	9285917
Jul-19	5538830	198704	202467	516413	2680706	194958	9332078
Aug-19	5612529	198704	207468	550003	2712085	194958	9475747
Sep-19	5674591	198704	213468	546829	2740677	194958	9569227
Oct-19	5722766	198704	213468	537245	2784873	194958	9652014
Nov-19	5791357	198704	225468	540981	2818372	194958	9769839
Dec-19	5849847	198704	231468	514589	2862011	194958	9851577
Jan-20	5783228	198704	237468	575315	2919041	194958	9908713
Feb-20	5783228	198704	237468	595731	2971465	194784	9981379
Mar-20	5784180	198704	237468	538411	3077619	188607	10024987
Apr-20	5827571	198704	241468	619616	3126474	188607	10202439
May-20	5889307	198704	247468	831316	3166716	188607	10522116
Jun-20	5980862	198704	255468	881363	3220273	185061	10721730
Jul-20	6119278	198704	268670	975272	3259554	185061	11006538

TABLE 5: OUTSTANDING - GOVERNMENT SECURITIES, TREASURY BILLS AND STATE DEVELOPMENT LOANS

Amount ₹ Crore

Month	Government Securities	Special Securities	Floating Rate Bonds	Treasury Bills#	State Development Loans*	UDAY Bonds	Total
Aug-20	6257701	198704	278728	946261	3307233	185061	11173688
Sep-20	6367885	198704	288798	982286	3380153	185061	11402886
Oct-20	6445703	198704	298703	937069	3436316	185061	11501555
Nov-20	6532783	198704	307895	879869	3483160	185061	11587471
Dec-20	6575444	198704	298933	839729	3536743	185061	11634613
Jan-21	6659490	198704	305791	786829	3581982	185061	11717857
Feb-21	6759766	198704	318241	748213	3647070	185061	11857054
Mar-21	6835337	194604	333049	681951	3739119	178884	11962943
Apr-21	6874763	194604	342869	765866	3739346	178884	12096331
May-21	6919685	194604	354745	837591	3779896	178884	12265403
Jun-21	7014984	194604	367650	940215	3853746	175338	12546537
Jul-21	7121254	194604	384200	876584	3889946	175338	12641926
Aug-21	7223096	194604	394115	828304	3935284	175338	12750740
Sep-21	7329869	194604	403229	763582	3978405	175338	12845027
Oct-21	7411206	189604	442288	730817	4016339	175338	12965592
Nov-21	7390966	184204	459482	716887	4045601	175338	12972478
Dec-21	7485966	184204	467482	692869	4082476	175338	13088334
Jan-22	7627966	155481	448152	694371	4138383	175338	13239692
Feb-22	7607770	155481	452152	681191	4173913	170205	13240711
Mar-22	7607770	148481	452152	757198	4252091	158395	13376087
Apr-22	7702578	148481	460152	849411	4252451	158395	13571468
May-22	7776514	148481	468152	928296	4271670	158395	13751507
Jun-22	7840973	148481	474152	1022053	4313852	158395	13957906
Jul-22	7993970	148481	483152	1009269	4353027	158395	14146294
Aug-22	8074338	148481	477152	1010958	4395513	158395	14264837
Sep-22	8189990	148481	471152	920205	4430970	158395	14319193
Oct-22	8282789	143481	464152	882230	4476299	158395	14407345
Nov-22	8372293	143481	462152	898420	4515672	158395	14550413
Dec-22	8461138	136918	462152	839931	4554743	158395	14613278
Jan-23	8586607	135207	459152	836969	4613185	158395	14789514
Feb-23	8706607	135207	459152	820322	4686044	149078	14956409
Mar-23	8706607	125313	459152	823313	4782100	147215	15043700
Apr-23	8804036	125313	457152	886693	4791987	147215	15212396
May-23	8835992	125313	455752	944759	4855807	147215	15364838
Jun-23	8992875	125313	454299	1012301	4903895	147215	15635898
Jul-23	9128906	125313	453999	990645	4930214	147215	15776292
Aug-23	9267409	125313	451249	957652	4969874	147215	15918712
Sep-23	9450414	125313	443249	925317	5018414	147215	16109923
Oct-23	9577920	125313	443249	887147	5086932	147215	16267776
Nov-23	9575119	117302	428399	428399	5152507	147215	15848942
Dec-23	9667681	110527	421726	849151	5195359	147215	16391659
Jan-24	9748268	110527	416191	887403	5267174	147215	16576777
Feb-24	9849736	105527	416191	866316	5351524	145352	16734645
Mar-24	9849736	95531	416191	871662	5516440	135703	16885262

*Does not include Power Bonds

Includes MSS Issuances

TABLE 6 : ANALYSIS OF OUTSTANDING BONDS

Percent

Period	Market Share in Outstanding			Change			Annualized Change		
	G-Sec*	T-Bill	SDLs	G-Sec*	T-Bill	SDLs	G-Sec*	T-Bill	SDLs
2005-06	76.73	5.34	17.93	-	-	-	14.18	6.34	10.00
2006-07	76.32	7.46	16.22	16.00	62.86	5.50	15.13	32.82	7.63
2007-08	76.57	7.27	16.16	21.37	17.90	20.57	17.23	27.50	11.90
2008-09	76.66	6.75	16.59	18.97	10.38	21.99	17.67	22.89	14.40
2009-10	75.64	5.11	19.25	19.19	-8.52	40.11	17.98	15.73	19.21
2010-11	75.88	4.56	19.56	15.57	2.81	17.08	17.57	13.44	18.85
2011-12	73.38	7.04	19.58	18.43	88.94	22.55	17.69	22.12	19.38
2012-13	73.18	6.76	20.05	16.58	12.26	19.75	17.72	21.03	19.61
2013-14	72.64	6.66	20.70	13.97	13.13	18.52	17.29	20.11	19.49
2014-15	71.88	6.28	21.84	11.87	7.24	19.63	16.68	18.74	19.54
2015-16	69.61	5.56	24.83	9.71	0.27	27.98	16.02	16.90	20.37
2016-17	66.95	4.56	28.48	7.58	-8.20	27.49	15.28	14.54	21.02
2017-18	65.40	4.73	29.86	8.35	15.08	16.28	14.74	14.60	20.66
2018-19	64.23	4.70	31.06	7.95	9.24	14.35	14.24	14.20	20.19
2019-20	62.05	5.37	32.58	8.25	27.92	17.52	13.82	15.08	20.01
2020-21	61.55	5.70	32.75	18.37	26.66	19.96	14.11	15.78	20.01
2021-22	61.37	5.66	32.97	11.48	11.03	12.58	13.95	15.49	19.55
2022-23	61.76	5.47	32.77	13.19	8.73	11.76	13.87	15.06	19.06
2023-24	61.36	5.16	33.47	11.52	5.87	14.66	13.78	14.59	18.86

*Includes FRBs and Special Securities