

OUTSTANDING GOVERNMENT DEBT

TABLE 3: OUTSTANDING GOVERNMENT DEBT

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹Crore)	Market Capitalization (₹ Crore)	Price	Yield (%)	Yield (%) (Previous 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 (%)	Expected price Change for a 100bps rise in yield due to Duration and Convexity Effect(%)	Actual Change for 100bps increase in yield	PV01
1	IN0020120013	8.15% 2022	11-Jun-12	11-Jun-22	59669	59732	100.1	4.54%	3.66%	0.0306	0.0299	103.8991	103.9625	0.0019	-0.0299	0	-0.0299	-0.0305	0.0003
2	IN0020070028	8.08% Government Stock 2022	02-Aug-07	02-Aug-22	38697	38907	100.54	4.78%	3.74%	0.1722	0.1682	103.015	103.3675	0.0584	-0.1682	0.0003	-0.1679	-0.1705	0.0018
3	IN0020039031	5.87% 2022 (conv)	28-Aug-03	28-Aug-22	8672	8696	100.27	4.68%	3.69%	0.2444	0.2389	101.5253	102.0173	0.1168	-0.2389	0.0006	-0.2383	-0.2411	0.0025
4	IN0020070051	8.13% 2022	21-Sep-07	21-Sep-22	45002	45434	100.96	4.89%	3.82%	0.3083	0.301	102.2087	102.8315	0.1845	-0.301	0.0009	-0.3001	-0.3028	0.0031
5	IN0020200260	3.96% GS 2022	09-Nov-20	09-Nov-22	28410	28241	99.41	5.33%	4.47%	0.4417	0.4302	99.2085	100.0684	0.3724	-0.4302	0.0019	-0.4283	-0.4297	0.0043
6	IN0020160050	6.84% GS 2022	12-Sep-16	19-Dec-22	56968	57360	100.69	5.55%	4.60%	0.5363	0.5219	103.2084	104.2913	0.5338	-0.5219	0.0027	-0.5192	-0.5192	0.0054
7	IN0020030014	6.30% 2023	09-Apr-03	09-Apr-23	12710	12748	100.3	5.93%	4.37%	0.8431	0.8188	100.3693	102.0266	1.0751	-0.8188	0.0054	-0.8135	-0.8135	0.0083
8	IN0020180025	7.37% GS 2023	16-Apr-18	16-Apr-23	31643	31996	101.12	6.03%	5.06%	0.8601	0.8349	101.1697	102.8732	1.1104	-0.8349	0.0056	-0.8294	-0.8294	0.0085
9	IN0020210046	4.26% G.S. 2023	17-May-21	17-May-23	38887	38442	98.86	5.49%	5.20%	0.9534	0.9279	98.0968	99.9343	1.3175	-0.9279	0.0066	-0.9213	-0.9214	0.0092
10	IN0020130012	7.16% GOVT STOCK 2023	20-May-13	20-May-23	74035	74783	101.01	6.07%	4.92%	0.955	0.9269	100.2772	102.1535	1.3168	-0.9269	0.0066	-0.9203	-0.9203	0.0094
11	IN0020030055	6.17% 2023	12-Jun-03	12-Jun-23	12000	12036	100.3	5.86%	4.85%	0.989	0.9608	102.1963	104.1792	1.4231	-0.9608	0.0071	-0.9537	-0.9538	0.0099
12	IN0020200211	4.48% GS 2023	02-Nov-20	02-Nov-23	53925	52666	97.67	7.93%	6.99%	1.3772	1.3246	96.8566	99.4569	2.4249	-1.3246	0.0121	-1.3125	-1.3126	0.013
13	IN0020130061	8.83% G.S. 223	25-Nov-13	25-Nov-23	60142	62016	103.12	6.59%	5.34%	1.4246	1.3791	101.8277	104.6755	2.6145	-1.3791	0.0131	-1.3661	-1.3662	0.0142
14	IN0020210210	4.56% GS 2023	26-Nov-21	29-Nov-23	28500	27837	97.67	6.21%	5.42%	1.4636	1.4195	96.3116	99.0852	2.729	-1.4195	0.0136	-1.4059	-1.406	0.0139
15	IN0020150010	7.68% GS 2023	27-Apr-15	15-Dec-23	83404	84935	101.84	6.41%	5.33%	1.4348	1.3903	103.9044	106.8342	2.7138	-1.3903	0.0136	-1.3767	-1.3768	0.0146
16	IN0020180488	7.32% G.S. 2024	28-Jan-19	28-Jan-24	63060	63978	101.46	6.37%	5.51%	1.5587	1.5105	102.3825	105.5228	3.117	-1.5105	0.0156	-1.4949	-1.4951	0.0157
17	IN0020090034	7.35% 2024	22-Jun-09	22-Jun-24	52448	53130	101.3	6.66%	5.84%	1.8916	1.8306	102.6354	106.4628	4.4511	-1.8306	0.0223	-1.8083	-1.8086	0.0191
18	IN0020140045	8.40% GS 2024	28-Jul-14	28-Jul-24	79534	81974	103.07	6.84%	5.88%	1.9714	1.9062	103.9212	107.9595	4.7908	-1.9062	0.024	-1.8822	-1.8824	0.0202
19	IN0020190396	6.18% GS 2024	04-Nov-19	04-Nov-24	102090	101003	98.94	6.66%	5.88%	2.2814	2.2079	97.2173	101.6065	6.1316	-2.2079	0.0307	-2.1772	-2.1776	0.0219
20	IN0020110048	9.15% G.S. 2024	14-Nov-11	14-Nov-24	84063	88350	105.1	6.86%	6.15%	2.2522	2.1775	103.2408	107.8363	6.0446	-2.1775	0.0302	-2.1473	-2.1476	0.023
21	IN0020150036	7.72% GS 2025	25-May-15	25-May-25	90032	91812	101.98	6.97%	6.25%	2.7238	2.632	99.4404	104.8153	8.5917	-2.632	0.043	-2.5891	-2.5896	0.0269
22	IN0020200112	5.22% GS 2025	15-Jun-20	15-Jun-25	118000	112494	95.33	6.95%	6.22%	2.7772	2.6839	95.1469	100.3939	8.9809	-2.6839	0.0449	-2.639	-2.6396	0.0262
23	IN0020120047	8.20% G.S. 2025	24-Sep-12	24-Sep-25	90000	93032	103.37	7.04%	6.38%	2.9371	2.8372	101.949	107.9013	10.0682	-2.8372	0.0503	-2.7869	-2.7876	0.0297
24	IN0020030071	5.97% 2025	25-Sep-03	25-Sep-25	16688	16179	96.95	7.01%	6.39%	3.0238	2.9213	95.2178	100.9469	10.4739	-2.9213	0.0524	-2.869	-2.8697	0.0286

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25	IN0020200278	5.15% GS 2025	09-Nov-20	09-Nov-25	116465	110196	94.62	6.93%	6.37%	3.1802	3.0736	92.0538	97.8901	11.4089	-3.0736	0.057	-3.0166	-3.0174	0.0292
26	IN0020150093	7.59% GS 2026	11-Jan-16	11-Jan-26	119000	120928	101.62	7.07%	6.53%	3.1427	3.0354	101.4368	107.7856	11.5959	-3.0354	0.058	-2.9774	-2.9783	0.0317
27	IN0020190016	7.27% GS 2026	08-Apr-19	08-Apr-26	60249	60431	100.3	7.17%	6.59%	3.3984	3.2807	98.0937	104.7458	13.2414	-3.2807	0.0662	-3.2145	-3.2155	0.0332
28	IN0020210012	5.63% GS 2026	12-Apr-21	12-Apr-26	149503	142251	95.15	7.08%	6.50%	3.4923	3.3729	92.7306	99.2018	13.7679	-3.3729	0.0688	-3.304	-3.3051	0.0323
29	IN0020120039	8.33% G.S. 2026	09-Jul-12	09-Jul-26	87000	90439	103.95	7.20%	6.70%	3.4678	3.3474	103.7008	110.8809	14.1722	-3.3474	0.0709	-3.2765	-3.2776	0.0359
30	IN0020160035	6.97% G.S. 2026	06-Sep-16	06-Sep-26	89743	88981	99.15	7.20%	6.71%	3.7029	3.5742	97.2524	104.4588	15.7309	-3.5742	0.0787	-3.4955	-3.4968	0.036
31	IN0020010081	10.18% 2026	11-Sep-01	11-Sep-26	15000	16615	110.77	7.21%	6.64%	3.547	3.4236	109.2167	116.9571	14.858	-3.4236	0.0743	-3.3493	-3.3506	0.0387
32	IN0020210186	5.74% GS 2026	15-Nov-21	15-Nov-26	72000	68156	94.66	7.16%	6.67%	3.9716	3.8344	91.3442	98.6248	17.6526	-3.8344	0.0883	-3.7461	-3.7476	0.0364
33	IN0020140060	8.15% G S 2026	24-Nov-14	24-Nov-26	82964	85897	103.54	7.21%	6.76%	3.8524	3.7183	99.9025	107.615	16.9583	-3.7183	0.0848	-3.6335	-3.6349	0.0385
34	IN0020060078	8.24% Government Stock 2027	15-Feb-07	15-Feb-27	111389	115900	104.05	7.21%	6.79%	3.9252	3.7887	102.5142	110.584	17.9882	-3.7887	0.0899	-3.6988	-3.7004	0.0403
35	IN0020170026	6.79% GS 2027	15-May-17	15-May-27	121000	118886	98.25	7.21%	6.84%	4.2735	4.1247	94.571	102.7033	20.647	-4.1247	0.1032	-4.0215	-4.0234	0.0406
36	IN0020070036	8.26% Government Stock 2027	02-Aug-07	02-Aug-27	97727	101963	104.34	7.24%	6.89%	4.2266	4.079	102.7863	111.5231	20.9542	-4.079	0.1048	-3.9742	-3.9763	0.0437
37	IN0020070069	8.28% 2027	21-Sep-07	21-Sep-27	91866	95721	104.2	7.31%	6.86%	4.3595	4.2058	101.448	110.3506	22.0701	-4.2058	0.1104	-4.0954	-4.0976	0.0445
38	IN0020170174	7.17% GS 2028	08-Jan-18	08-Jan-28	115584	115073	99.56	7.27%	6.96%	4.5827	4.4221	97.9813	107.0418	24.493	-4.4221	0.1225	-4.2996	-4.3022	0.0453
39	IN0020020247	6.01% 2028	07-Aug-03	25-Mar-28	15000	14027	93.51	7.40%	6.99%	4.9078	4.7327	90.2488	99.2086	27.2754	-4.7327	0.1364	-4.5963	-4.5992	0.0448
40	IN0020140011	8.60% GS 2028	02-Jun-14	02-Jun-28	106230	111968	105.4	7.47%	6.97%	4.6615	4.4938	104.8659	114.7272	26.085	-4.4938	0.1304	-4.3633	-4.3662	0.0493
41	IN0020030022	6.13% 2028	04-Jun-03	04-Jun-28	11000	10427	94.79	7.21%	7.02%	4.9328	4.7611	93.2661	102.5837	28.2268	-4.7611	0.1411	-4.62	-4.6231	0.0465
42	IN0020180454	7.26% GS 2029	14-Jan-19	14-Jan-29	130709	130382	99.75	7.31%	7.06%	5.2296	5.0453	97.4821	107.832	32.156	-5.0453	0.1608	-4.8845	-4.8883	0.0517
43	IN0020150069	7.59% GS 2029	19-Oct-15	20-Mar-29	124321	126105	101.43	7.32%	7.08%	5.3748	5.1852	97.7439	108.4244	33.7208	-5.1852	0.1686	-5.0165	-5.0206	0.0533
44	IN0020220011	7.10% GS 2029	18-Apr-22	18-Apr-29	28000	27495	98.2	7.44%	7.08%	5.5038	5.3065	93.9396	104.4575	34.9612	-5.3065	0.1748	-5.1316	-5.1359	0.0525
45	IN0020190362	6.45% GS 2029	07-Oct-19	07-Oct-29	114840	109098	95	7.34%	7.10%	5.8704	5.6626	90.702	101.5783	39.7162	-5.6626	0.1986	-5.464	-5.4691	0.0543
46	IN0020160118	6.79% GS 2029	26-Dec-16	26-Dec-29	118801	115237	97	7.31%	7.09%	5.8424	5.6364	94.4701	105.7428	40.411	-5.6364	0.2021	-5.4343	-5.4397	0.0563
47	IN0020150028	7.88% GS 2030	11-May-15	19-Mar-30	120303	123228	102.43	7.46%	7.11%	5.9123	5.6997	98.2681	110.1334	41.4229	-5.6997	0.2071	-5.4926	-5.4982	0.0592
48	IN0020160019	7.61% GS 2030	09-May-16	09-May-30	100989	101509	100.51	7.52%	7.12%	6.0831	5.8626	95.2528	107.1023	43.3364	-5.8626	0.2167	-5.6459	-5.6518	0.0592

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49	IN0020200070	5.79% GS 2030	11-May-20	11-May-30	111619	101111	90.59	7.38%	7.04%	6.3715	6.1449	85.5113	96.6933	46.3515	-6.1449	0.2318	-5.9131	-5.9195	0.0558
50	IN0020200153	5.77% GS 2030	03-Aug-20	03-Aug-30	123000	110891	90.16	7.39%	7.10%	6.4027	6.1744	86.5612	97.9383	47.705	-6.1744	0.2385	-5.9359	-5.9426	0.0568
51	IN0020130053	9.20% GOVT. STOCK 2030	30-Sep-13	30-Sep-30	61885	68379	110.49	7.48%	7.02%	6.0434	5.8254	105.7421	118.8084	44.1637	-5.8254	0.2208	-5.6046	-5.6109	0.0652
52	IN0020200294	5.85% GS 2030	01-Dec-20	01-Dec-30	119271	107725	90.32	7.40%	7.08%	6.5045	6.2723	87.6077	99.3166	50.0716	-6.2723	0.2504	-6.0219	-6.0293	0.0585
53	IN0020110055	8.97% G.S. 2030	05-Dec-11	05-Dec-30	90000	97884	108.76	7.56%	7.04%	5.9995	5.7811	106.8261	119.9198	44.6826	-5.7811	0.2234	-5.5577	-5.5641	0.0654
54	IN0020210095	6.10% G.S. 2031	12-Jul-21	12-Jul-31	148000	135041	91.24	7.44%	7.20%	6.8426	6.5972	87.6611	100.025	55.67	-6.5972	0.2784	-6.3189	-6.3275	0.0617
55	IN0020170042	6.68% GS 2031	01-Sep-17	17-Sep-31	105398	100022	94.9	7.45%	7.21%	6.9084	6.6604	90.1081	102.9471	56.7348	-6.6604	0.2837	-6.3767	-6.3856	0.0641
56	IN0020210244	6.54% GS 2032	17-Jan-22	17-Jan-32	91000	85443	93.89	7.44%	7.15%	7.0292	6.7772	90.0601	103.1328	59.5559	-6.7772	0.2978	-6.4794	-6.489	0.0652
57	IN0020060086	8.28% Government Stock 2032	15-Feb-07	15-Feb-32	90687	95014	104.77	7.57%	7.22%	6.7769	6.5296	100.4812	114.4984	56.5481	-6.5296	0.2827	-6.2468	-6.2559	0.07
58	IN0020070044	8.32% Government Stock 2032	02-Aug-07	02-Aug-32	89434	94612	105.79	7.49%	7.19%	6.9756	6.7237	101.5381	116.1527	60.5049	-6.7237	0.3025	-6.4212	-6.4313	0.0729
59	IN0020020106	7.95% 2032	28-Aug-02	28-Aug-32	127853	131418	102.79	7.55%	7.20%	7.1043	6.8458	97.9593	112.3329	62.1766	-6.8458	0.3109	-6.5349	-6.5454	0.0717
60	IN0020070077	8.33% 2032	21-Sep-07	21-Sep-32	1522	1614	106.01	7.48%	7.20%	7.1117	6.8553	100.5553	115.3318	62.3587	-6.8553	0.3118	-6.5435	-6.5541	0.0737
61	IN0020190065	7.57% GS 2033	20-May-19	17-Jun-33	124520	124867	100.28	7.53%	7.21%	7.4294	7.1598	96.6283	111.5046	69.4664	-7.1598	0.3473	-6.8125	-6.825	0.0742
62	IN0020140052	8.24% G.S. 2033	10-Nov-14	10-Nov-33	99275	103844	104.6	7.63%	7.30%	7.6819	7.3996	97.6563	113.2328	73.168	-7.3996	0.3658	-7.0338	-7.0473	0.0777
63	IN0020160100	6.57% GS 2033	05-Dec-16	05-Dec-33	95960	88876	92.62	7.54%	7.34%	7.8376	7.5529	88.9284	103.429	76.7759	-7.5529	0.3839	-7.169	-7.1834	0.0723
64	IN0020040039	7.50% 2034	10-Aug-04	10-Aug-34	99101	98730	99.63	7.55%	7.31%	8.0085	7.7174	94.4493	110.2124	81.0874	-7.7174	0.4054	-7.3119	-7.3278	0.0786
65	IN0020200096	6.19% GS 2034	01-Jun-20	16-Sep-34	127000	113391	89.28	7.54%	7.28%	8.4343	8.1279	83.5771	98.3294	87.59	-8.1279	0.4379	-7.6899	-7.7074	0.0736
66	IN0020150051	7.73% GS 2034	12-Oct-15	19-Dec-34	100000	101300	101.3	7.57%	7.31%	8.0092	7.7172	97.0885	113.2919	82.7004	-7.7172	0.4135	-7.3037	-7.3203	0.0808
67	IN0020200245	6.22% GS 2035	02-Nov-20	16-Mar-35	112655	100319	89.05	9.20%	8.90%	7.9205	7.5722	84.1258	97.8817	80.5255	-7.5722	0.4026	-7.1695	-7.1857	0.0686
68	IN0020210020	6.64% GS 2035	12-Apr-21	16-Jun-35	145354	133992	92.18	7.59%	7.35%	8.4565	8.1472	87.8679	103.4177	91.3766	-8.1472	0.4569	-7.6903	-7.7093	0.0775
69	IN0020050012	7.40% 2035	09-Sep-05	09-Sep-35	99245	97846	98.59	7.57%	7.33%	8.4976	8.1878	92.4886	108.9446	92.084	-8.1878	0.4604	-7.7273	-7.7467	0.082
70	IN0020210152	6.67% GS 2035	13-Sep-21	15-Dec-35	153550	141640	92.24	7.60%	7.34%	8.6344	8.3185	87.8113	103.7058	96.0445	-8.3185	0.4802	-7.8383	-7.8589	0.0792
71	IN0020220029	7.54% GS 2036	23-May-22	23-May-36	10000	9938	99.38	7.61%	-	8.843	8.5187	91.5193	108.5191	99.4935	-8.5187	0.4975	-8.0213	-8.0431	0.0847
72	IN0020060045	8.33% 2036	07-Jun-06	07-Jun-36	86000	91730	106.66	7.55%	7.29%	8.3912	8.0859	102.2133	120.1553	93.6867	-8.0859	0.4684	-7.6175	-7.6379	0.0894

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Special Securities																			
1	IN0020060110	8.15% Government of India FCI Special Bonds, 2022	16-Oct-06	16-Oct-22	5000	5051	101.02	5.34%	5.67%	0.3778	0.368	101.6404	102.396	0.2743	-0.368	0.0014	-0.3666	-0.3689	0.0038
2	IN0020089028	7% FERT COS GOI SPL BOND 2022	10-Dec-08	10-Dec-22	6072	6090	100.3	6.41%	4.33%	0.5109	0.4951	103.0952	104.121	0.4926	-0.4951	0.0025	-0.4926	-0.4926	0.0051
3	IN0020089044	6.20% Fertilizer Companies' Government of India Special Bonds, 2022	24-Dec-08	24-Dec-22	491	493	100.35	5.55%	4.37%	0.5517	0.5368	102.4893	103.5955	0.5562	-0.5368	0.0028	-0.534	-0.534	0.0055
4	IN0020089051	6.65% Fertilizer Companies Government of India Special Bonds, 2023	29-Jan-09	29-Jan-23	1711	1722	100.63	5.66%	4.49%	0.6479	0.63	102.2178	103.514	0.7107	-0.63	0.0036	-0.6265	-0.6265	0.0065
5	IN0020120070	8.20% PLI GoI Spl Sec. 2023	28-Mar-13	28-Mar-23	6894	7025	101.9	5.80%	4.67%	0.8083	0.7855	102.5089	104.1322	1.0077	-0.7855	0.005	-0.7805	-0.7805	0.0081
6	IN0020109024	8.08% Postal Life Insurance Government of India Special Security 2023	31-Mar-11	31-Mar-23	3000	3054	101.8	5.82%	4.69%	0.8141	0.7911	102.3342	103.9662	1.0189	-0.7911	0.0051	-0.786	-0.786	0.0082
7	IN0020089010	8.20% Oil Marketing Companies Government of India Special Bonds 2023	10-Nov-08	10-Nov-23	8011	8213	102.52	6.34%	5.37%	1.387	1.3443	101.6057	104.3746	2.501	-1.3443	0.0125	-1.3318	-1.3319	0.0138
8	IN0020079011	8.30% Fertilizer Companies GOI Special Bonds, 2023	07-Dec-07	07-Dec-23	3880	3951	101.84	7.00%	6.21%	1.4046	1.3571	104.4037	107.2762	2.6112	-1.3571	0.0131	-1.344	-1.3441	0.0144
9	IN0020060052	8.01% Oil Marketing Companies Government of India Special Bonds, 2023	15-Dec-06	15-Dec-23	2895	2937	101.44	7.00%	5.45%	1.4302	1.3818	103.6728	106.578	2.6879	-1.3818	0.0134	-1.3684	-1.3685	0.0145
10	IN0020060060	8.20% Oil Marketing Companies Government of India Special Bonds, 2024	12-Feb-07	12-Feb-24	5000	5132	102.65	6.52%	5.60%	1.5869	1.5368	103.5071	106.7378	3.2187	-1.5368	0.0161	-1.5207	-1.5208	0.0162
11	IN0020079045	8.35% SBI Rights Issue Government of India Special Bonds, 2024	27-Mar-08	27-Mar-24	9996	10295	102.99	6.58%	5.69%	1.7101	1.6556	102.7386	106.1975	3.657	-1.6556	0.0183	-1.6373	-1.6375	0.0173
12	IN0020099019	8.20% Oil Marketing Companies' Government of India Special Bonds, 2024	15-Sep-09	15-Sep-24	9986	10270	102.84	6.83%	6.70%	2.1056	2.0361	102.4493	106.7074	5.3621	-2.0361	0.0268	-2.0093	-2.0096	0.0213
13	IN002004B019	GOI IDBI SPECIAL SECURITY 2024	29-Sep-04	29-Sep-24	4486	3830	85.39	-	-	-	-	-	-	-	-	-	-	-	-
14	IN0020060011	8.03% Government of India FCI Special Bonds, 2024	15-Dec-06	15-Dec-24	5000	5125	102.49	6.94%	6.16%	2.2712	2.195	103.8743	108.536	6.2809	-2.195	0.0314	-2.1636	-2.164	0.0233
15	IN0020089036	6.35% Oil Marketing Companies Government of India Special Bonds, 2024	23-Dec-08	23-Dec-24	21701	21390	98.57	6.97%	6.19%	2.3402	2.2614	99.0771	103.661	6.549	-2.2614	0.0327	-2.2286	-2.229	0.0229
16	IN0020079029	7.95% Oil Marketing Companies Government of India Special Bonds 2025	18-Jan-08	18-Jan-25	5637	5764	102.26	6.99%	6.22%	2.3648	2.2849	102.8057	107.6128	6.7245	-2.2849	0.0336	-2.2513	-2.2517	0.024

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Contd.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹Crore)	Market Capitalization (₹Crore)	Price	Yield (%)	Yield (%) (Previous 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 (%)	Expected price Change for a 100bps rise in yield due to Duration and Convexity Effect(%)	Actual Change for 100bps increase in yield	PV01
17	IN0020079052	8.40% Oil Marketing Companies Government of India Special Bonds, 2025	28-Mar-08	28-Mar-25	2057	2127	103.4	7.05%	6.84%	2.5471	2.4604	102.3087	107.469	7.6565	-2.4604	0.0383	-2.4221	-2.4226	0.0258
18	IN0020089069	6.90% OIL MKTG COS GOI SB 2026	04-Feb-09	04-Feb-26	21942	21639	98.62	7.33%	6.66%	3.2369	3.1225	97.756	104.0555	12.1246	-3.1225	0.0606	-3.0619	-3.0627	0.0315
19	IN0020079037	7.95% Fertilizer Companies Government of India Special Bonds, 2026	18-Feb-08	18-Feb-26	3551	3621	101.97	7.33%	7.09%	3.2265	3.1125	101.041	107.5307	12.1319	-3.1125	0.0607	-3.0518	-3.0527	0.0324
20	IN0020089077	8.00% OIL MKT COS GOI SB 2026	23-Mar-09	23-Mar-26	10000	10215	102.15	7.34%	6.67%	3.3214	3.2039	100.386	107.0291	12.7568	-3.2039	0.0638	-3.1401	-3.1411	0.0332
21	IN0020060102	8.40% Oil Marketing Companies Government of India Special Bonds, 2026	29-Mar-07	29-Mar-26	4971	5125	103.1	7.45%	6.67%	3.3192	3.1999	101.2419	107.9331	12.7554	-3.1999	0.0638	-3.1362	-3.1371	0.0334
22	IN0020060029	8.23% Government of India FCI Special Bonds, 2027	12-Feb-07	12-Feb-27	6200	6369	102.73	7.53%	7.29%	3.9115	3.7697	101.325	109.2597	17.838	-3.7697	0.0892	-3.6805	-3.6821	0.0396
				Total	148481	149438				2.1437									

Note: Traded Prices are as on May 31, 2022. CCIL Model Prices are as on May 31, 2022. Duration is calculated considering May 31, 2022 as settlement date.

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

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

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

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

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

$$6 \text{ Expected price Change due to Duration and Convexity Effect (\%)} = \text{(A)} + \text{(B)}$$

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

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	IN0020130046	1.44% IIGS 2023	05-Jun-13	05-Jun-23	1153	1164	101.03
2	IN0020160084	FRB 2024 (3.51% - 182 day T-Bill)	07-Nov-16	07-Nov-24	89635	88536	98.77
3	IN0020210160	FRB 2028 (4.93%)	04-Oct-21	04-Oct-28	36816	36159	98.21
4	IN0020180041	FRB 2031 (4.59%)	07-May-18	07-Dec-31	139916	139686	99.84
5	IN0020200120	FRB 2033 (4.70%)	20-Jun-20	22-Sep-33	149482	148366	99.25
6	IN0020210137	FRB 2034 (4.45%)	29-Aug-21	30-Oct-34	50800	49271	96.99
7	IN0020042050	FRB 2035 (6.58%- reset every 5 years)	25-Jan-05	25-Jan-35	350	346	98.97
				Total	468152	463529	
Treasury Bills							
1	IN002021Z095	364 DTB	02-Jun-21	02-Jun-22	6073	6071	99.97
2	IN002021Z103	364 DTB	09-Jun-21	09-Jun-22	6000	5995	99.91
3	IN002021Z111	364 DTB	16-Jun-21	16-Jun-22	6000	5990	99.83
4	IN002021Z129	364 DTB	23-Jun-21	23-Jun-22	6000	5982	99.71
5	IN002021Z137	364 DTB	30-Jun-21	30-Jun-22	6000	5979	99.65
6	IN002021Z152	364 DTB	07-Jul-21	07-Jul-22	4000	3981	99.53
7	IN002021Z160	364 DTB	14-Jul-21	14-Jul-22	4000	3978	99.44
8	IN002021Z178	364 DTB	21-Jul-21	21-Jul-22	5200	5166	99.35
9	IN002021Z186	364 DTB	28-Jul-21	28-Jul-22	5600	5558	99.25
10	IN002021Z194	364 DTB	04-Aug-21	04-Aug-22	4000	3966	99.16
11	IN002021Z202	364 DTB	11-Aug-21	11-Aug-22	4700	4656	99.07
12	IN002021Z210	364 DTB	18-Aug-21	19-Aug-22	4000	3959	98.96
13	IN002021Z228	364 DTB	25-Aug-21	25-Aug-22	8725	8627	98.88
14	IN002021Z236	364 DTB	01-Sep-21	01-Sep-22	4000	3952	98.79
15	IN002021Z244	364 DTB	08-Sep-21	08-Sep-22	5030	4964	98.69
16	IN002021Z251	364 DTB	15-Sep-21	15-Sep-22	4000	3944	98.6
17	IN002021Z269	364 DTB	22-Sep-21	22-Sep-22	4000	3940	98.5
18	IN002021Z277	364 DTB	29-Sep-21	29-Sep-22	4000	3936	98.4
19	IN002021Z285	364 DTB	06-Oct-21	06-Oct-22	7050	6931	98.31
20	IN002021Z293	364 DTB	13-Oct-21	13-Oct-22	7000	6875	98.21
21	IN002021Z301	364 DTB	20-Oct-21	20-Oct-22	7000	6868	98.11
22	IN002021Z319	364 DTB	27-Oct-21	27-Oct-22	7300	7155	98.01
23	IN002021Z327	364 DTB	02-Nov-21	02-Nov-22	7660	7501	97.92
24	IN002021Z335	364 DTB	10-Nov-21	10-Nov-22	7000	6847	97.81
25	IN002021Z343	364 DTB	17-Nov-21	17-Nov-22	7000	6840	97.71
26	IN002021Z350	364 DTB	24-Nov-21	24-Nov-22	7300	7125	97.61
27	IN002021Z368	364 DTB	01-Dec-21	01-Dec-22	9090	8848	97.34
28	IN002021Z376	364 DTB	08-Dec-21	08-Dec-22	7000	6805	97.22
29	IN002021Z384	364 DTB	15-Dec-21	15-Dec-22	7000	6811	97.3
30	IN002021Z392	364 DTB	22-Dec-21	22-Dec-22	7000	6804	97.19
31	IN002021Z400	364 DTB	29-Dec-21	29-Dec-22	10800	10486	97.09
32	IN002021Z426	364 DTB	05-Jan-22	05-Jan-23	11523	11176	96.98
33	IN002021Z434	364 DTB	12-Jan-22	12-Jan-23	11000	10635	96.68
34	IN002021Z442	364 DTB	19-Jan-22	19-Jan-23	11000	10624	96.58

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Concl.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹Crore)	Market Capitalization (₹Crore)	Price
35	IN002021Z459	364 DTB	26-Jan-22	26-Jan-23	12100	11697	96.67
36	IN002021Z467	364 DTB	02-Feb-23	02-Feb-23	11000	10621	96.56
37	IN002021Z475	364 DTB	09-Feb-22	09-Feb-23	11000	10610	96.45
38	IN002021Z483	364 DTB	16-Feb-22	16-Feb-23	11000	10598	96.34
39	IN002021Z491	364 DTB	23-Feb-22	23-Feb-23	11000	10586	96.23
40	IN002021Z509	364 DTB	02-Mar-22	02-Mar-23	18300	17555	95.93
41	IN002021Z517	364 DTB	09-Mar-22	09-Mar-23	15000	14402	96.01
42	IN002021Z525	364 DTB	16-Mar-22	16-Mar-23	15000	14385	95.9
43	IN002021Z533	364 DTB	23-Mar-22	23-Mar-23	15000	14369	95.79
44	IN002021Z541	364 DTB	30-Mar-22	30-Mar-23	15000	14352	95.68
45	IN002022Z010	364 DTB	06-Apr-22	06-Apr-23	11895	11368	95.57
46	IN002022Z028	364 DTB	12-Apr-22	12-Apr-23	8460	8077	95.47
47	IN002022Z036	364 DTB	20-Apr-22	20-Apr-23	8533	8135	95.34
48	IN002022Z044	364 DTB	27-Apr-22	27-Apr-23	8350	7952	95.23
49	IN002022Z051	364 DTB	04-May-22	04-May-23	8000	7609	95.12
50	IN002022Z069	364 DTB	11-May-22	11-May-23	8680	8246	95
51	IN002022Z077	364 DTB	18-May-22	18-May-23	8000	7591	94.89
52	IN002022Z085	364 DTB	25-May-22	25-May-23	8000	7559	94.49
53	IN002021Y361	182 DTB	01-Dec-21	02-Jun-22	3000	3000	99.99
54	IN002021Y379	182 DTB	08-Dec-21	09-Jun-22	3000	2997	99.89
55	IN002021Y387	182 DTB	15-Dec-21	16-Jun-22	3000	2994	99.8
56	IN002021Y395	182 DTB	22-Dec-21	23-Jun-22	3000	2991	99.71
57	IN002021Y403	182 DTB	29-Dec-21	30-Jun-22	4028	4015	99.66
58	IN002021Y437	182 DTB	05-Jan-22	07-Jul-22	10000	9953	99.53
59	IN002021Y445	182 DTB	12-Jan-22	14-Jul-22	10000	9946	99.46
60	IN002021Y452	182 DTB	19-Jan-22	21-Jul-22	10000	9936	99.36
61	IN002021Y460	182 DTB	26-Jan-22	28-Jul-22	10700	10622	99.27
62	IN002021Y478	182 DTB	02-Feb-23	04-Aug-22	10000	9916	99.16
63	IN002021Y486	182 DTB	09-Feb-22	11-Aug-22	10000	9907	99.07
64	IN002021Y494	182 DTB	16-Feb-22	18-Aug-22	11800	11679	98.98
65	IN002021Y502	182 DTB	23-Feb-22	25-Aug-22	14000	13844	98.88
66	IN002021Y510	182 DTB	02-Mar-22	01-Sep-22	16000	15804	98.78
67	IN002021Y528	182 DTB	09-Mar-22	08-Sep-22	16000	15788	98.68
68	IN002021Y536	182 DTB	16-Mar-22	15-Sep-22	18000	17737	98.54
69	IN002021Y544	182 DTB	23-Mar-22	22-Sep-22	17438	17164	98.43
70	IN002021Y551	182 DTB	30-Mar-22	29-Sep-22	16000	15745	98.4
71	IN002022Y013	182 DTB	06-Apr-22	06-Oct-22	13500	13271	98.31
72	IN002022Y021	182 DTB	12-Apr-22	12-Oct-22	14500	14242	98.22
73	IN002022Y039	182 DTB	20-Apr-22	20-Oct-22	13645	13371	97.99
74	IN002022Y047	182 DTB	27-Apr-22	27-Oct-22	13000	12741	98.01
75	IN002022Y054	182 DTB	04-May-22	03-Nov-22	13000	12728	97.91
76	IN002022Y062	182 DTB	11-May-22	10-Nov-22	12000	11719	97.66
77	IN002022Y070	182 DTB	18-May-22	17-Nov-22	13000	12702	97.71
78	IN002022Y088	182 DTB	25-May-22	24-Nov-22	14200	13840	97.46

TABLE 3: OUTSTANDING GOVERNMENT DEBT (Concl.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹Crore)	Market Capitalization (₹Crore)	Price
79	IN002021X553	91 DTB	02-Mar-22	02-Jun-22	11502	11501	99.99
80	IN002021X561	91 DTB	09-Mar-22	09-Jun-22	11000	10990	99.91
81	IN002021X579	91 DTB	16-Mar-22	16-Jun-22	9500	9485	99.84
82	IN002021X587	91 DTB	23-Mar-22	23-Jun-22	10500	10475	99.76
83	IN002021X595	91 DTB	30-Mar-22	30-Jun-22	28504	28408	99.66
84	IN002022X015	91 DTB	06-Apr-22	07-Jul-22	13000	12942	99.55
85	IN002022X023	91 DTB	12-Apr-22	13-Jul-22	15850	15766	99.47
86	IN002022X031	91 DTB	20-Apr-22	21-Jul-22	25200	25035	99.35
87	IN002022X049	91 DTB	27-Apr-22	28-Jul-22	15510	15396	99.26
88	IN002022X056	91 DTB	04-May-22	04-Aug-22	16150	16015	99.16
89	IN002022X064	91 DTB	11-May-22	11-Aug-22	14300	14167	99.07
90	IN002022X072	91 DTB	18-May-22	18-Aug-22	15850	15688	98.98
91	IN002022X080	91 DTB	25-May-22	25-Aug-22	21250	21013	98.88
				Total	928296	910219	

Note: Traded Prices are as on May 31, 2022. CCIL Model Prices are as on May 31, 2022.

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	312	7.36	305892	6.9	7.7	8.62
2	Arunachal Pradesh	31	0.73	5592	0.13	7.72	6.19
3	Assam	118	2.78	67334	1.52	7.23	6.19
4	Bihar	118	2.78	158001	3.57	7.29	4.99
5	Chattisgarh	73	1.72	62713	1.42	7.43	4.41
6	Goa	132	3.11	17514	0.4	7.65	5.97
7	Gujarat	184	4.34	251757	5.68	7.63	5.38
8	Haryana	174	4.1	207698	4.69	7.75	7.24
9	Himachal Pradesh	130	3.07	36663	0.83	7.56	6.24
10	Jammu & Kashmir	123	2.9	53637	1.21	7.68	7.32
11	Jharkhand	77	1.82	59911	1.35	7.84	6.8
12	Karnataka	205	4.83	311390	7.03	7.48	7.34
13	Kerala	177	4.17	181522	4.1	7.71	6.56
14	Madhya Pradesh	117	2.76	175400	3.96	7.46	7.46
15	Maharashtra	181	4.27	396739	8.96	7.42	5.83
16	Manipur	60	1.42	8523	0.19	7.56	6.52
17	Meghalaya	84	1.98	10043	0.23	7.48	6.64
18	Mizoram	47	1.11	4146	0.09	7.48	7.52
19	Nagaland	62	1.46	10215	0.23	7.71	5.91
20	Odisha	40	0.94	27058	0.61	7.53	4.95
21	Puducherry	58	1.37	7631	0.17	7.49	5.86
22	Punjab	188	4.43	180941	4.08	7.69	8.52
23	Rajasthan	356	8.4	304008	6.86	7.56	6.18
24	Sikkim	45	1.06	7658	0.17	7.57	6.63
25	Tamil Nadu	363	8.56	472157	10.66	7.43	8.58
26	Telangana	182	4.29	230783	5.21	7.48	15.03
27	Tripura	39	0.92	10734	0.24	7.62	6.81
28	Uttar Pradesh	260	6.13	437615	9.88	7.62	6.37
29	Uttarakhand	98	2.31	43660	0.99	7.79	5.71
30	West Bengal	206	4.86	383132	8.65	7.66	8.39
	Total	4240		4430065		7.56	7.44

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

Amount ₹ Crore

Month	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

*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
2006-07	76.32	7.46	16.22	16	62.86	5.5	15.13	32.82	7.63
2007-08	76.57	7.27	16.16	21.37	17.9	20.57	17.23	27.5	11.9
2008-09	76.66	6.75	16.59	18.97	10.38	21.99	17.67	22.89	14.4
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	20.7	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	16.9	20.37
2016-17	66.95	4.56	28.48	7.58	-8.2	27.49	15.28	14.54	21.02
2017-18	65.4	4.73	29.86	8.35	15.08	16.28	14.74	14.6	20.66
2018-19	64.23	4.7	31.06	7.95	9.24	14.35	14.24	14.2	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	5.7	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 (May 2022)	61.03	6.75	32.22	12.37	10.83	11.91	13.95	16.71	19.37

*Includes FRBs and Special Securities