

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	IN0020190016	7.27% GS 2026	8-Apr-19	8-Apr-26	31329.25	31335.52	100.02	6.15%	4.80%	0.0222	0.0216	103.4705	103.5164	0.0010	-0.0216	0.0000	-0.0222	0.0002
2	IN0020210012	5.63% GS 2026	12-Apr-21	12-Apr-26	86403.04	86395.61	99.99	5.74%	5.23%	0.0333	0.0324	102.5846	102.6529	0.0022	-0.0324	0.0000	-0.0333	0.0003
3	IN0020230028	6.99% GS 2026	17-Apr-23	17-Apr-26	34791.18	34807.49	100.05	5.81%	5.34%	0.0472	0.0459	103.1632	103.2604	0.0044	-0.0459	0.0000	-0.0471	0.0005
4	IN0020120039	8.33% GS 2026	9-Jul-12	9-Jul-26	31058.32	31278.55	100.71	5.61%	5.18%	0.2750	0.2675	102.3063	102.8619	0.1467	-0.2675	0.0007	-0.2701	0.0028
5	IN0020160035	6.97% GS 2026	6-Sep-16	6-Sep-26	47969.76	48218.24	100.52	5.72%	5.34%	0.4333	0.4213	100.5574	101.4115	0.3576	-0.4213	0.0018	-0.4211	0.0043
6	IN0020010081	10.18% GS 2026	11-Sep-01	11-Sep-26	15000.00	15291.08	101.94	5.70%	5.29%	0.4472	0.4348	102.0329	102.9267	0.3804	-0.4348	0.0019	-0.4342	0.0045
7	IN0020230119	7.33% GS 2026	30-Oct-23	30-Oct-26	45784.79	46203.77	100.92	5.70%	5.50%	0.5658	0.5501	103.4003	104.5442	0.5781	-0.5501	0.0029	-0.5472	0.0057
8	IN0020210186	5.74% GS 2026	15-Nov-21	15-Nov-26	49010.58	49014.80	100.01	5.71%	5.55%	0.6111	0.5941	101.5575	102.7713	0.6481	-0.5941	0.0032	-0.5909	0.0061
9	IN0020140060	8.15% GS 2026	24-Nov-14	24-Nov-26	32978.88	33469.71	101.49	5.76%	5.39%	0.6306	0.6130	103.7048	104.9840	0.6824	-0.6130	0.0034	-0.6096	0.0064
10	IN0020060078	8.24% GS 2027	15-Feb-07	15-Feb-27	61494.47	62694.42	101.95	5.91%	5.57%	0.8554	0.8309	102.1313	103.8427	1.1028	-0.8309	0.0055	-0.8254	0.0086
11	IN0020170026	6.79% GS 2027	15-May-17	15-May-27	110831.46	111941.99	101.00	5.85%	5.52%	1.0766	1.0460	102.4735	104.6400	1.6384	-1.0460	0.0082	-1.0379	0.0108
12	IN0020240043	7.02% GS 2027	27-May-24	27-May-27	38000.00	38494.00	101.30	5.83%	5.52%	1.1085	1.0771	102.5904	104.8244	1.7205	-1.0771	0.0086	-1.0685	0.0112
13	IN0020220037	7.38% GS 2027	20-Jun-22	20-Jun-27	109905.00	111916.37	101.83	5.80%	5.54%	1.1701	1.1372	102.7085	105.0712	1.8844	-1.1372	0.0094	-1.1278	0.0118
14	IN0020070036	8.26% Government Stock 2027	2-Aug-07	2-Aug-27	86382.29	88902.92	102.92	5.95%	5.57%	1.2812	1.2442	102.9631	105.5573	2.1946	-1.2442	0.0110	-1.2333	0.0130
15	IN0020070069	8.28% GS 2027	21-Sep-07	21-Sep-27	84680.10	87499.10	103.33	5.89%	5.65%	1.4172	1.3767	102.1240	104.9750	2.6065	-1.3767	0.0130	-1.3637	0.0143
16	IN0020240167	6.64% GS 2027	9-Dec-24	9-Dec-27	39000.00	39487.50	101.25	5.85%	5.60%	1.5981	1.5527	101.7101	104.9182	3.2609	-1.5527	0.0163	-1.5365	0.0160
17	IN0020170174	7.17% GS 2028	8-Jan-18	8-Jan-28	103337.93	105094.37	101.70	6.14%	5.62%	1.6719	1.6221	101.6747	105.0274	3.5199	-1.6221	0.0176	-1.6047	0.0168
18	IN0020220136	7.10% GOVT STOCK SGrB 2028	27-Jan-23	27-Jan-28	8000.00	8157.45	101.97	5.94%	5.69%	1.7257	1.6759	101.5000	104.9598	3.7235	-1.6759	0.0186	-1.6575	0.0173
19	IN0020020247	6.01% 2028	8-Aug-03	25-Mar-28	15000.00	15010.98	100.07	5.97%	5.76%	1.9003	1.8452	98.3303	102.0270	4.3892	-1.8452	0.0219	-1.8235	0.0185
20	IN0020230010	7.06% GS 2028	10-Apr-23	10-Apr-28	97183.00	98513.24	101.37	6.33%	5.68%	1.8646	1.8074	102.8329	106.6181	4.3503	-1.8074	0.0218	-1.7858	0.0189
21	IN0020140011	8.60% GS 2028	2-Jun-14	2-Jun-28	93825.30	98679.70	105.17	6.02%	5.74%	1.9808	1.9230	105.9421	110.0960	4.8704	-1.9230	0.0244	-1.8989	0.0208
22	IN0020030022	6.13% GS 2028	4-Jun-03	4-Jun-28	11000.00	11026.04	100.24	6.01%	5.74%	2.0337	1.9744	100.2194	104.2561	5.0432	-1.9744	0.0252	-1.9494	0.0202



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
23	IN0020230101	7.37% GS 2028	23-Oct-23	23-Oct-28	59000.00	60500.49	102.54	6.28%	5.67%	2.3139	2.2435	103.4187	108.1648	6.4992	-2.2435	0.0325	-2.2114	0.0237
24	IN0020230143	7.25% GOI SGrB 2028	13-Nov-23	13-Nov-28	5000.00	5137.20	102.74	6.10%	5.85%	2.3735	2.3033	103.1084	107.9692	6.7964	-2.3033	0.0340	-2.2697	0.0243
25	IN0020250034	5.91% GS 2028	30-Jun-25	30-Jun-28	51000.00	50719.50	99.45	6.17%	5.66%	2.1101	2.0469	98.8884	103.0208	5.3643	-2.0469	0.0268	-2.0204	0.0207
26	IN0020180454	7.26% GS 2029	14-Jan-19	14-Jan-29	121708.88	124529.12	102.32	6.34%	5.85%	2.5417	2.4637	101.3305	106.4485	7.6386	-2.4637	0.0382	-2.4259	0.0256
27	IN0020150069	7.59% GS 2029	19-Oct-15	20-Mar-29	108774.55	112677.29	103.59	6.25%	5.85%	2.7164	2.6341	101.1087	106.5781	8.6020	-2.6341	0.0430	-2.5916	0.0273
28	IN0020220011	7.10% GS 2029	18-Apr-22	18-Apr-29	158598.21	161452.98	101.80	6.44%	5.96%	2.7139	2.6293	102.2799	107.8023	8.7764	-2.6293	0.0439	-2.5860	0.0276
29	IN0020240050	7.04% GS 2029	3-Jun-24	3-Jun-29	88000.00	89672.00	101.90	6.37%	5.98%	2.8416	2.7540	101.3676	107.1075	9.5051	-2.7540	0.0475	-2.7071	0.0287
30	IN0020190362	6.45% GS 2029	7-Oct-19	7-Oct-29	114840.16	115255.88	100.36	6.33%	6.04%	3.1093	3.0139	100.4013	106.6395	11.3693	-3.0139	0.0568	-2.9579	0.0312
31	IN0020160118	6.79% GS 2029	26-Dec-16	26-Dec-29	119829.66	120980.26	100.96	6.49%	6.12%	3.3108	3.2067	99.5030	106.0936	12.6892	-3.2067	0.0634	-3.1442	0.0329
32	IN0020240183	6.75% GS 2029	23-Dec-24	23-Dec-29	87000.00	87391.50	100.45	6.61%	6.08%	3.3034	3.1977	99.0620	105.6046	12.6246	-3.1977	0.0631	-3.1356	0.0327
33	IN0020250125	6.03% GS 2029	27-Jan-26	27-Jan-29	18000.00	17931.60	99.62	6.17%	5.83%	2.6134	2.5351	98.1627	103.2682	7.9850	-2.5351	0.0399	-2.4957	0.0255
34	IN0020150028	7.88% GS 2030	11-May-15	19-Mar-30	128713.54	133745.60	103.91	6.74%	6.16%	3.4882	3.3745	100.7073	107.7386	13.9534	-3.3745	0.0698	-3.3058	0.0351
35	IN0020230036	7.17% GS 2030	17-Apr-23	17-Apr-30	103000.00	104833.40	101.78	6.66%	6.25%	3.4786	3.3665	101.5641	108.6379	14.2047	-3.3665	0.0710	-3.2966	0.0353
36	IN0020160019	7.61% GS 2030	9-May-16	9-May-30	100989.44	104352.08	103.33	6.67%	6.27%	3.5145	3.4012	102.7703	110.0044	14.4969	-3.4012	0.0725	-3.3298	0.0362
37	IN0020200070	5.79% GS 2030	11-May-20	11-May-30	111618.59	108646.18	97.34	6.54%	6.23%	3.6310	3.5161	96.1458	103.1503	15.1605	-3.5161	0.0758	-3.4415	0.0350
38	IN0020200153	5.77% GS 2030	3-Aug-20	3-Aug-30	123000.00	119152.47	96.87	6.61%	6.29%	3.8592	3.7358	94.2135	101.5224	16.8592	-3.7358	0.0843	-3.6529	0.0365
39	IN0020130053	9.20% GOVT. STOCK 2030	30-Sep-13	30-Sep-30	65560.49	72163.97	110.07	6.58%	6.30%	3.6700	3.5531	110.6894	118.8414	16.2267	-3.5531	0.0811	-3.4734	0.0407
40	IN0020230135	7.32% GS 2030	13-Nov-23	13-Nov-30	70000.00	71978.11	102.83	6.60%	6.29%	3.9081	3.7833	101.7085	109.7030	17.8376	-3.7833	0.0892	-3.6957	0.0399
41	IN0020200294	5.85% GS 2030	1-Dec-20	1-Dec-30	120831.69	116240.08	96.20	6.81%	6.28%	4.0614	3.9276	94.3702	102.0821	18.8309	-3.9276	0.0942	-3.8352	0.0385
42	IN0020110055	8.97% G.S. 2030	5-Dec-11	5-Dec-30	93709.82	101535.44	108.35	6.85%	6.40%	3.8589	3.7311	107.1628	115.4655	17.5928	-3.7311	0.0880	-3.6447	0.0415
43	IN0020250067	6.01% GS 2030	21-Jul-25	21-Jul-30	117000.00	114192.70	97.60	6.66%	6.25%	3.8100	3.6873	95.1914	102.4767	16.5031	-3.6873	0.0825	-3.6062	0.0364
44	IN0020240076	7.02% GS 2031	18-Jun-24	18-Jun-31	64000.00	64449.60	100.70	6.85%	6.38%	4.3766	4.2316	98.4574	107.1528	22.1251	-4.2316	0.1106	-4.1231	0.0434



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
45	IN0020210095	6.10% G.S. 2031	12-Jul-21	12-Jul-31	152365.96	147490.25	96.80	6.83%	6.40%	4.5225	4.3732	93.9425	102.5291	23.2650	-4.3732	0.1163	-4.2591	0.0429
46	IN0020170042	6.68% GS 2031	4-Sep-17	17-Sep-31	118723.23	118503.59	99.82	6.72%	6.45%	4.6551	4.5037	95.6705	104.6879	24.5812	-4.5037	0.1229	-4.3833	0.0451
47	IN0020240191	6.79% GS 2031	30-Dec-24	30-Dec-31	63000.00	62862.22	99.78	6.83%	6.40%	4.7755	4.6177	96.9233	106.3009	26.2779	-4.6177	0.1314	-4.4891	0.0468
48	IN0020250141	6.36% GS 2031	16-Feb-26	16-Feb-31	18000.00	17788.00	98.82	6.64%	6.30%	4.2338	4.0976	95.6178	103.7840	20.3483	-4.0976	0.1017	-3.9978	0.0408
49	IN0020210244	6.54% GS 2032	17-Jan-22	17-Jan-32	156000.00	153191.53	98.20	6.92%	6.46%	4.8447	4.6827	94.9963	104.3229	26.8703	-4.6827	0.1344	-4.5512	0.0466
50	IN0020060086	8.28% Government Stock 2032	15-Feb-07	15-Feb-32	131247.30	139827.07	106.54	6.90%	6.57%	4.7648	4.6058	102.7565	112.6717	26.3978	-4.6058	0.1320	-4.4766	0.0495
51	IN0020070044	8.32% GS 2032	2-Aug-07	2-Aug-32	121874.18	130405.37	107.00	6.93%	6.54%	5.0412	4.8723	103.2193	113.7839	29.7552	-4.8723	0.1488	-4.7269	0.0528
52	IN0020220060	7.26% GS 2032	22-Aug-22	22-Aug-32	148000.00	150442.00	101.65	6.93%	6.56%	5.2011	5.0268	97.4241	107.7280	31.1836	-5.0268	0.1559	-4.8745	0.0515
53	IN0020020106	7.95% GS 2032	28-Aug-02	28-Aug-32	149380.29	156797.02	104.97	6.97%	6.71%	5.1471	4.9736	100.5747	111.0936	30.7471	-4.9736	0.1537	-4.8234	0.0525
54	IN0020070077	8.33% GS 2032	21-Sep-07	21-Sep-32	1522.48	1631.81	107.18	6.93%	6.56%	5.1763	5.0029	102.1800	112.9328	31.1108	-5.0029	0.1556	-4.8509	0.0537
55	IN0020250059	6.28% GS 2032	14-Jul-25	14-Jul-32	55000.00	53421.50	97.13	6.85%	6.53%	5.2055	5.0332	93.6496	103.5676	31.0442	-5.0332	0.1552	-4.8815	0.0495
56	IN0020220144	7.29% GOVT STOCK SGrB 2033	27-Jan-23	27-Jan-33	8000.00	8160.00	102.00	6.91%	6.63%	5.4461	5.2641	98.0130	108.8948	34.5043	-5.2641	0.1725	-5.0958	0.0543
57	IN0020220151	7.26% GS 2033	6-Feb-23	6-Feb-33	150000.00	152450.70	101.63	6.95%	6.60%	5.4729	5.2890	97.4641	108.3388	34.7749	-5.2890	0.1739	-5.1193	0.0543
58	IN0020190065	7.57% GS 2033	20-May-19	17-Jun-33	147588.97	152570.98	103.38	6.96%	6.51%	5.6036	5.4151	100.0171	111.4573	37.0923	-5.4151	0.1855	-5.2343	0.0571
59	IN0020230085	7.18% GS 2033	14-Aug-23	14-Aug-33	201000.00	203602.35	101.29	6.95%	6.63%	5.8117	5.6165	96.6672	108.1591	39.3280	-5.6165	0.1966	-5.4249	0.0574
60	IN0020140052	8.24% G.S 2033	10-Nov-14	10-Nov-33	117494.03	126188.59	107.40	6.97%	6.55%	5.7063	5.5142	104.7170	116.9264	39.2827	-5.5142	0.1964	-5.3230	0.0610
61	IN0020160100	6.57% GS 2033	5-Dec-16	5-Dec-33	154437.27	151055.71	97.81	6.94%	6.58%	6.0062	5.8047	94.3154	105.9257	42.3262	-5.8047	0.2116	-5.5988	0.0580
62	IN0020250133	6.68% GS 2033	27-Jan-26	27-Jan-33	22000.00	21732.73	98.79	6.90%	6.57%	5.5192	5.3351	94.7930	105.4667	35.1559	-5.3351	0.1758	-5.1635	0.0533
63	IN0020230150	7.24% GOI SGrB 2033	11-Dec-23	11-Dec-33	5000.00	5101.50	102.03	6.89%	6.57%	5.9286	5.7311	98.4600	110.4177	41.6121	-5.7311	0.2081	-5.5286	0.0597
64	IN0020240019	7.10% GS 2034	8-Apr-24	8-Apr-34	180000.00	181299.60	100.72	6.98%	6.68%	6.0552	5.8510	98.2453	110.4415	44.0311	-5.8510	0.2202	-5.6370	0.0609
65	IN0020240100	6.90% GOI SGrB 2034	5-Aug-24	5-Aug-34	1697.40	1690.45	99.59	6.96%	6.64%	6.4125	6.1968	94.6441	107.1315	48.3132	-6.1968	0.2416	-5.9621	0.0623
66	IN0020040039	7.50% GS 2034	10-Aug-04	10-Aug-34	121070.14	124600.55	102.92	7.03%	6.63%	6.3306	6.1156	97.8395	110.5689	47.4320	-6.1156	0.2372	-5.8852	0.0636





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
67	IN0020200096	6.19% GS 2034	1-Jun-20	16-Sep-34	146199.29	138429.82	94.69	7.03%	6.59%	6.6386	6.4130	89.0735	101.2629	50.9376	-6.4130	0.2547	-6.1658	0.0609
68	IN0020240126	6.79% GS 2034	7-Oct-24	7-Oct-34	184000.00	181695.58	98.75	6.99%	6.69%	6.3818	6.1663	95.9627	108.5579	48.9668	-6.1663	0.2448	-5.9287	0.0629
69	IN0020150051	7.73% GS 2034	12-Oct-15	19-Dec-34	112547.41	117924.97	104.78	6.99%	6.69%	6.4298	6.2128	100.5608	113.8653	49.8043	-6.2128	0.2490	-5.9711	0.0664
70	IN0020240159	6.79% GOI SGrB 2034	2-Dec-24	2-Dec-34	10000.00	9866.97	98.67	7.00%	6.67%	6.5339	6.3131	94.7747	107.5292	50.8724	-6.3131	0.2544	-6.0663	0.0637
71	IN0020250026	6.33% GS 2035	5-May-25	5-May-35	180000.00	173632.32	96.46	6.86%	6.65%	6.8307	6.6042	92.7405	105.8356	55.7603	-6.6042	0.2788	-6.3341	0.0654
72	IN0020200245	6.22% GS 2035	2-Nov-20	16-Mar-35	126600.50	120352.77	95.07	6.97%	6.68%	6.9268	6.6935	89.1854	101.9604	55.8225	-6.6935	0.2791	-6.4229	0.0638
73	IN0020210020	6.64% GS 2035	12-Apr-21	16-Jun-35	159537.42	155696.55	97.59	7.00%	6.62%	6.8722	6.6399	93.1750	106.4074	56.3758	-6.6399	0.2819	-6.3668	0.0660
74	IN0020050012	7.40% GS 2035	9-Sep-05	9-Sep-35	154196.06	158733.32	102.94	6.97%	6.73%	6.9699	6.7353	96.7015	110.6455	57.9069	-6.7353	0.2895	-6.4549	0.0696
75	IN0020210152	6.67% GS 2035	13-Sep-21	15-Dec-35	170153.91	165886.28	97.49	7.03%	6.70%	7.1244	6.8825	92.8870	106.5944	61.0222	-6.8825	0.3051	-6.5873	0.0684
76	IN0020250091	6.48% GS 2035	6-Oct-25	6-Oct-35	192000.00	186040.13	96.90	6.93%	6.68%	6.9814	6.7476	93.5642	107.0822	59.0376	-6.7476	0.2952	-6.4619	0.0675
77	IN0020220029	7.54% GS 2036	23-May-22	23-May-36	153904.05	159465.06	103.61	7.03%	6.74%	7.1450	6.9023	99.2606	113.9536	62.8347	-6.9023	0.3142	-6.5987	0.0733
78	IN0020060045	8.33% GS 2036	7-Jun-06	7-Jun-36	125531.37	136396.72	108.66	7.12%	6.74%	7.0345	6.7927	104.0422	119.1817	61.4290	-6.7927	0.3071	-6.4959	0.0755
79	IN0020220102	7.41% GS 2036	19-Dec-22	19-Dec-36	155079.64	159522.36	102.86	7.02%	6.80%	7.4813	7.2275	97.7078	112.9030	68.9333	-7.2275	0.3447	-6.8950	0.0758
80	IN0020230077	7.18% GS 2037	24-Jul-23	24-Jul-37	172000.00	172675.79	100.39	7.13%	6.83%	7.8419	7.5720	94.3781	109.8095	75.6155	-7.5720	0.3781	-7.2079	0.0770
81	IN0020080050	6.83% G.S. 2039	19-Jan-09	19-Jan-39	18644.63	17904.11	96.03	7.31%	6.94%	8.5246	8.2240	89.7917	105.8443	90.9406	-8.2240	0.4547	-7.7879	0.0800
82	IN0020240027	7.23% GS 2039	15-Apr-24	15-Apr-39	117000.00	117689.60	100.59	7.16%	6.97%	8.3945	8.1044	95.9336	112.8142	90.6182	-8.1044	0.4531	-7.6701	0.0842
83	IN0020190024	7.62% GS 2039	08-Apr-19	15-Sep-39	53200.63	54499.52	102.44	7.33%	6.96%	8.6806	8.3737	94.6228	111.8738	95.2276	-8.3737	0.4761	-7.9178	0.0860
84	IN0020240134	6.92% GS 2039	18-Nov-24	18-Nov-39	125108.90	122693.79	98.07	7.14%	6.96%	8.7640	8.4618	92.5675	109.6368	98.4506	-8.4618	0.4923	-7.9909	0.0851
85	IN0020100031	8.30% G.S. 2040	2-Jul-10	2-Jul-40	162451.83	175796.30	108.21	7.36%	6.99%	8.6824	8.3744	101.5305	120.0430	98.5904	-8.3744	0.4930	-7.9033	0.0923
86	IN0020250042	6.68% GS 2040	7-Jul-25	7-Jul-40	160000.00	151272.96	94.55	7.30%	7.06%	9.1168	8.7958	88.1216	105.0705	106.2197	-8.7958	0.5311	-8.2886	0.0845
87	IN0020110063	8.83% G.S. 2041	12-Dec-11	12-Dec-41	91771.39	103708.72	113.01	7.41%	7.03%	8.9886	8.6674	106.2318	126.3408	108.8794	-8.6674	0.5444	-8.1490	0.1002
88	IN0020120062	8.30% GOVT STOCK 2042	31-Dec-12	31-Dec-42	105699.94	113944.53	107.80	7.47%	7.08%	9.4337	9.0939	100.5121	120.5628	120.5852	-9.0939	0.6029	-8.5214	0.0999



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
89	IN0020190040	7.69% GS 2043	30-Apr-19	17-Jun-43	38920.29	39682.67	101.96	7.48%	7.11%	9.6882	9.3387	95.0614	114.5846	127.4881	-9.3387	0.6374	-8.7344	0.0972
90	IN0020130079	9.23% Govt Stock 2043	23-Dec-13	23-Dec-43	79472.28	92767.91	116.73	7.51%	7.10%	9.4748	9.1321	109.0329	130.8846	124.4579	-9.1321	0.6223	-8.5424	0.1088
91	IN0020140078	8.17% G.S. 2044	1-Dec-14	1-Dec-44	98958.74	105689.91	106.80	7.49%	7.24%	9.9165	9.5587	99.7458	120.7628	137.2879	-9.5587	0.6864	-8.9101	0.1046
92	IN0020150044	8.13% G.S. 2045	22-Jun-15	22-Jun-45	98000.00	103653.42	105.77	7.55%	7.23%	10.0771	9.7103	98.2212	119.2787	142.2467	-9.7103	0.7112	-9.0392	0.1048
93	IN0020160068	7.06% GS 2046	10-Oct-16	10-Oct-46	105500.13	99948.50	94.74	7.57%	7.16%	10.5105	10.1273	88.8681	108.8254	158.0613	-10.1273	0.7903	-9.3845	0.0992
94	IN0020190032	7.72% GS 2049	15-Apr-19	15-Jun-49	84540.31	85592.80	101.24	7.60%	7.28%	10.9647	10.5631	93.4178	115.4025	176.5282	-10.5631	0.8826	-9.7383	0.1092
95	IN0020200054	7.16% GS 2050	20-Apr-20	20-Sep-50	102695.81	97363.52	94.81	7.63%	7.34%	11.5403	11.1162	85.3035	106.5523	193.9471	-11.1162	0.9697	-10.2131	0.1055
96	IN0020200252	6.67% GS 2050	2-Nov-20	17-Dec-50	149162.33	132952.26	89.13	7.65%	7.33%	11.5022	11.0782	81.7862	102.0820	196.2106	-11.0782	0.9811	-10.1655	0.1008
97	IN0020160092	6.62% GS 2051	28-Nov-16	28-Nov-51	62696.88	55327.55	88.25	7.67%	7.33%	11.5986	11.1701	81.2325	101.5793	202.5333	-11.1701	1.0127	-10.2300	0.1010
98	IN0020210194	6.99% GS 2051	15-Nov-21	15-Dec-51	148358.61	137526.65	92.70	7.64%	7.36%	11.5492	11.1241	85.0812	106.2944	200.6132	-11.1241	1.0031	-10.1927	0.1053
99	IN0020220086	7.36% GS 2052	12-Sep-22	12-Sep-52	161966.57	156327.71	96.52	7.67%	7.35%	11.7310	11.2978	86.8641	108.9007	205.5814	-11.2978	1.0279	-10.3444	0.1094
100	IN0020230051	7.30% GS 2053	19-Jun-23	19-Jun-53	195000.00	186000.17	95.38	7.71%	7.36%	11.6199	11.1887	87.4648	109.4171	206.9527	-11.1887	1.0348	-10.2306	0.1089
101	IN0020230176	7.37% GOI SGrB 2054	23-Jan-24	23-Jan-54	10000.00	9644.36	96.44	7.68%	7.34%	11.7775	11.3420	87.6815	110.0260	212.3418	-11.3420	1.0617	-10.3601	0.1108
102	IN0020240118	7.09% GS 2054	5-Aug-24	5-Aug-54	148000.00	137694.91	93.04	7.70%	7.33%	11.9357	11.4934	84.2525	106.0450	218.5368	-11.4934	1.0927	-10.4843	0.1081
103	IN0020240175	6.98% GOI SGrB 2054	16-Dec-24	16-Dec-54	25000.00	23165.35	92.66	7.61%	7.35%	11.9602	11.5217	84.7384	106.7181	221.8927	-11.5217	1.1095	-10.4981	0.1090
104	IN0020150077	7.72% GS 2055	26-Oct-15	26-Oct-55	100969.24	101340.21	100.37	7.69%	7.34%	11.6671	11.2353	93.0555	116.5258	216.2214	-11.2353	1.0811	-10.2386	0.1164
105	IN0020250075	7.24% GS 2055	18-Aug-25	18-Aug-55	78000.00	74016.62	94.89	7.68%	7.36%	12.0550	11.6093	85.6146	108.0120	224.6791	-11.6093	1.1234	-10.5738	0.1110
106	IN0020190057	7.63% GS 2059	6-May-19	17-Jun-59	83461.95	82656.18	99.03	7.71%	7.36%	12.1337	11.6833	90.4988	114.3543	238.8787	-11.6833	1.1944	-10.5899	0.1181
107	IN0020200039	7.19% GS 2060	13-Apr-20	15-Sep-60	98381.04	92114.74	93.63	7.72%	7.38%	12.5437	12.0775	83.6714	106.5673	253.2108	-12.0775	1.2661	-10.9217	0.1133
108	IN0020200187	6.80% GS 2060	31-Aug-20	15-Dec-60	105856.19	94057.86	88.85	7.73%	7.44%	12.4179	11.9560	81.0263	102.9499	253.2902	-11.9560	1.2665	-10.8010	0.1085
109	IN0020200401	6.76% GS 2061	22-Feb-21	22-Feb-61	149021.97	131184.04	88.03	7.76%	7.45%	12.5811	12.1113	79.0352	100.7325	256.9952	-12.1113	1.2850	-10.9398	0.1074
110	IN0020210202	6.95% GS 2061	22-Nov-21	16-Dec-61	157283.50	142085.98	90.34	7.75%	7.45%	12.4194	11.9561	82.3787	104.6712	255.4930	-11.9561	1.2775	-10.7927	0.1103



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
111	IN0020220094	7.40% GS 2062	19-Sep-22	19-Sep-62	161828.49	155287.06	95.96	7.73%	7.45%	12.6259	12.1558	85.6314	109.2405	260.3426	-12.1558	1.3017	-10.9712	0.1168
112	IN0020230044	7.25% GS 2063	12-Jun-23	12-Jun-63	240000.00	225977.52	94.16	7.73%	7.43%	12.4515	11.9882	85.9205	109.2458	259.6920	-11.9882	1.2985	-10.8082	0.1154
113	IN0020240035	7.34% GS 2064	22-Apr-24	22-Apr-64	241038.32	229373.75	95.16	7.74%	7.42%	12.3400	11.8805	87.8519	111.4642	259.3762	-11.8805	1.2969	-10.7034	0.1168
114	IN0020250018	6.90% GS 2065	15-Apr-25	15-Apr-65	187000.00	167926.56	89.80	7.73%	7.40%	12.4649	12.0010	82.9298	105.4771	266.9152	-12.0010	1.3346	-10.7924	0.1114
115	IN0020230127	7.46% GS 2073	6-Nov-23	6-Nov-73	117000.00	112305.02	95.99	7.78%	7.40%	12.6499	12.1762	88.1910	112.5877	286.5741	-12.1762	1.4329	-10.8923	0.1204
116	IN0020240142	7.09% GS 2074	25-Nov-24	25-Nov-74	170000.00	155460.75	91.45	7.77%	7.38%	12.7857	12.3075	83.5829	106.9895	293.2289	-12.3075	1.4661	-10.9962	0.1154
117	IN0020250117	7.43% GS 2076	19-Jan-26	19-Jan-76	26000.00	25010.14	96.19	7.73%	7.37%	12.9646	12.4875	86.7679	111.4692	299.0806	-12.4875	1.4954	-11.1514	0.1218
					11786281.24	11717746.13				6.9539								



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
Special Securities																		
1	IN0020060029	8.23% Government of India FCI Special Bonds, 2027	12-Feb-07	12-Feb-27	6200.00	6306.39	101.72	6.15%		0.8471	0.8218	101.9738	103.6638	1.0829	-0.8218	0.0054	-0.8164	0.0084
					6200.00	6306.39												

Note: Traded Prices are as on March 30, 2026. CCIL Model Prices are as on March 30, 2026. Duration is calculated considering April 2, 2026 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 $\text{Convexity} = \frac{(V^-) + (V^+) - 2P_0}{P_0 \times (0.01^2)}$ Where P_0 denotes the current price before any change in yield.
- 4 Price Change Due to Modified Duration for 100bps (%) = $\text{Dur}_{\text{mod}} \times (0.01) \times 100$ (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.

Outstanding Government Debt



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	IN0020210160	FRB 2028 (6.22%)	4-Oct-21	4-Oct-28	52816.46	53187.18	100.70
2	IN0020180041	FRB 2031 (6.52%)	7-May-18	7-Dec-31	139915.72	143784.67	102.77
3	IN0020200120	FRB 2033 (6.75%)	22-Jun-20	22-Sep-33	149481.97	155558.56	104.07
4	IN0020210137	FRB 2034 (6.54%)	30-Aug-21	30-Oct-34	54800.05	56078.98	102.33
5	IN0020042050	FRB 2035 (6.66%- reset every 5 years)	25-Jan-05	25-Jan-35	350.00	349.47	99.85
					397364.20	408958.85	
Treasury Bills							
1	IN002025Z013	364 DTB	3-Apr-25	2-Apr-26	5134.71	5130.03	99.91
2	IN002025Z021	364 DTB	11-Apr-25	10-Apr-26	12752.95	12732.61	99.84
3	IN002025Z039	364 DTB	17-Apr-25	16-Apr-26	5447.50	5433.90	99.75
4	IN002025Z047	364 DTB	24-Apr-25	23-Apr-26	5605.44	5585.61	99.65
5	IN002025Z054	364 DTB	02-May-25	1-May-26	5164.87	5138.18	99.48
6	IN002025Z062	364 DTB	08-May-25	7-May-26	8296.32	8248.91	99.43
7	IN002025Z070	364 DTB	15-May-25	14-May-26	5711.02	5669.33	99.27
8	IN002025Z088	364 DTB	22-May-25	21-May-26	5087.55	5044.99	99.16
9	IN002025Z096	364 DTB	29-May-25	28-May-26	5123.37	5075.82	99.07
10	IN002025Z104	364 DTB	5-Jun-25	4-Jun-26	5017.45	4964.76	98.95
11	IN002025Z112	364 DTB	12-Jun-25	11-Jun-26	5083.39	5024.57	98.84
12	IN002025Z120	364 DTB	19-Jun-25	18-Jun-26	6020.16	5944.07	98.74
13	IN002025Z138	364 DTB	26-Jun-25	25-Jun-26	6512.09	6428.90	98.72
14	IN002025Z146	364 DTB	3-Jul-25	2-Jul-26	5459.89	5386.37	98.65
15	IN002025Z153	364 DTB	10-Jul-25	9-Jul-26	7442.49	7334.72	98.55
16	IN002025Z161	364 DTB	17-Jul-25	16-Jul-26	6317.99	6211.08	98.31
17	IN002025Z179	364 DTB	24-Jul-25	23-Jul-26	6240.19	6137.05	98.35
18	IN002025Z187	364 DTB	31-Jul-25	30-Jul-26	5152.94	5054.69	98.09
19	IN002025Z195	364 DTB	7-Aug-25	6-Aug-26	5012.58	4911.63	97.99
20	IN002025Z203	364 DTB	14-Aug-25	13-Aug-26	6047.38	5919.10	97.88
21	IN002025Z211	364 DTB	21-Aug-25	20-Aug-26	7776.90	7603.58	97.77
22	IN002025Z229	364 DTB	29-Aug-25	28-Aug-26	7165.24	6996.76	97.65
23	IN002025Z237	364 DTB	4-Sep-25	3-Sep-26	6226.36	6074.22	97.56
24	IN002025Z245	364 DTB	11-Sep-25	10-Sep-26	6461.71	6296.87	97.45
25	IN002025Z252	364 DTB	18-Sep-25	17-Sep-26	6810.77	6638.06	97.46
26	IN002025Z260	364 DTB	25-Sep-25	24-Sep-26	6096.34	5927.70	97.23
27	IN002025Z278	364 DTB	3-Oct-25	2-Oct-26	6005.09	5832.51	97.13
28	IN002025Z286	364 DTB	9-Oct-25	8-Oct-26	10174.26	9870.91	97.02
29	IN002025Z294	364 DTB	16-Oct-25	15-Oct-26	7243.76	7019.98	96.91
30	IN002025Z302	364 DTB	24-Oct-25	23-Oct-26	6750.00	6533.16	96.79
31	IN002025Z310	364 DTB	30-Oct-25	29-Oct-26	6725.35	6525.43	97.03
32	IN002025Z328	364 DTB	7-Nov-25	6-Nov-26	6696.72	6467.15	96.57
33	IN002025Z336	364 DTB	13-Nov-25	12-Nov-26	7789.28	7515.05	96.48
34	IN002025Z344	364 DTB	20-Nov-25	19-Nov-26	6800.00	6553.26	96.37

Outstanding Government Debt



TABLE 3: OUTSTANDING GOVERNMENT DEBT (Concl.)

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price
35	IN002025Z351	364 DTB	27-Nov-25	26-Nov-26	6456.00	6214.78	96.26
36	IN002025Z369	364 DTB	3-Dec-25	3-Dec-26	6800.00	6538.58	96.16
37	IN002025Z377	364 DTB	10-Dec-25	10-Dec-26	7600.00	7299.61	96.05
38	IN002025Z385	364 DTB	18-Dec-25	17-Dec-26	7270.00	6974.80	95.94
39	IN002025Z393	364 DTB	26-Dec-25	25-Dec-26	6000.00	5749.88	95.83
40	IN002025Z401	364 DTB	8-Jan-26	7-Jan-27	8000.00	7649.21	95.62
41	IN002025Z419	364 DTB	15-Jan-26	15-Jan-27	8500.00	8116.77	95.49
42	IN002025Z427	364 DTB	22-Jan-26	21-Jan-27	8000.00	7631.90	95.40
43	IN002025Z435	364 DTB	29-Jan-26	28-Jan-27	9000.00	8576.14	95.29
44	IN002025Z443	364 DTB	5-Feb-26	4-Feb-27	10769.94	10251.06	95.18
45	IN002025Z450	364 DTB	12-Feb-26	11-Feb-27	9700.00	9222.17	95.07
46	IN002025Z468	364 DTB	19-Feb-26	19-Feb-27	16005.77	15197.49	94.95
47	IN002025Z476	364 DTB	26-Feb-26	25-Feb-27	8000.00	7588.58	94.86
48	IN002025Z484	364 DTB	5-Mar-26	4-Mar-27	8000.00	7601.13	95.01
49	IN002025Z492	364 DTB	12-Mar-26	11-Mar-26	8308.13	7886.01	94.92
50	IN002025Z500	364 DTB	19-Mar-26	19-Mar-27	8000.00	7561.32	94.52
51	IN002025Y271	182 DTB	3-Oct-25	3-Apr-26	6000.00	5996.57	99.94
52	IN002025Y289	182 DTB	9-Oct-25	9-Apr-26	6000.00	5991.38	99.86
53	IN002025Y297	182 DTB	16-Oct-25	16-Apr-26	8450.00	8428.82	99.75
54	IN002025Y305	182 DTB	24-Oct-25	24-Apr-26	8500.00	8468.76	99.63
55	IN002025Y313	182 DTB	30-Oct-25	30-Apr-26	6600.00	6569.82	99.54
56	IN002025Y321	182 DTB	7-Nov-25	08-May-26	7000.00	6958.94	99.41
57	IN002025Y339	182 DTB	13-Nov-25	14-May-26	7000.00	6948.90	99.27
58	IN002025Y347	182 DTB	20-Nov-25	21-May-26	7000.00	6941.43	99.16
59	IN002025Y354	182 DTB	27-Nov-25	28-May-26	7000.00	6935.03	99.07
60	IN002025Y362	182 DTB	3-Dec-25	04-Jun-26	8513.84	8430.75	99.02
61	IN002025Y370	182 DTB	10-Dec-25	11-Jun-26	7500.00	7422.24	98.96
62	IN002025Y388	182 DTB	18-Dec-25	18-Jun-26	6800.00	6719.92	98.82
63	IN002025Y396	182 DTB	26-Dec-25	26-Jun-26	6000.00	5917.74	98.63
64	IN002025Y404	182 DTB	8-Jan-26	09-Jul-26	13300.00	13105.83	98.54
65	IN002025Y412	182 DTB	15-Jan-26	17-Jul-26	12000.00	11795.10	98.29
66	IN002025Y420	182 DTB	22-Jan-26	23-Jul-26	12800.00	12569.68	98.20
67	IN002025Y438	182 DTB	29-Jan-26	30-Jul-26	13000.00	12752.14	98.09
68	IN002025Y446	182 DTB	5-Feb-26	06-Aug-26	13700.00	13424.10	97.99
69	IN002025Y453	182 DTB	12-Feb-26	13-Aug-26	12600.00	12332.73	97.88
70	IN002025Y461	182 DTB	19-Feb-26	21-Aug-26	12000.00	11730.73	97.76
71	IN002025Y479	182 DTB	26-Feb-26	27-Aug-26	13500.00	13205.32	97.82
72	IN002025Y487	182 DTB	5-Mar-26	03-Sep-26	12600.00	12292.12	97.56
73	IN002025Y495	182 DTB	12-Mar-26	10-Sep-26	13000.00	12668.37	97.45
74	IN002025Y503	182 DTB	19-Mar-26	18-Sep-26	15910.28	15484.85	97.33
75	IN002025X406	91 DTB	8-Jan-26	09-Apr-26	9000.00	8986.91	99.85
76	IN002025X414	91 DTB	15-Jan-26	17-Apr-26	12740.00	12706.38	99.74

Outstanding Government Debt



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

Sr. No.	ISIN No.	Security	Issue Date	Maturity Date	Outstanding (₹ Crore)	Market Capitalization (₹ Crore)	Price
77	IN002025X422	91 DTB	22-Jan-26	23-Apr-26	11500.00	11459.26	99.65
78	IN002025X430	91 DTB	29-Jan-26	30-Apr-26	17000.00	16921.09	99.54
79	IN002025X448	91 DTB	5-Feb-26	7-May-26	11440.16	11375.16	99.43
80	IN002025X455	91 DTB	12-Feb-26	14-May-26	15000.00	14898.99	99.33
81	IN002025X463	91 DTB	19-Feb-26	22-May-26	8300.00	8234.24	99.21
82	IN002025X471	91 DTB	26-Feb-26	28-May-26	15519.40	15382.98	99.12
83	IN002025X489	91 DTB	5-Mar-26	4-Jun-26	15500.00	15348.75	99.02
84	IN002025X497	91 DTB	12-Mar-26	11-Jun-26	16173.32	15998.94	98.92
85	IN002025X505	91 DTB	19-Mar-26	19-Jun-26	15000.00	726518.70	98.83
					741708.90		

Note: Traded Prices are as on March 30, 2026. CCIL Model Prices are as on March 30, 2026. Duration is calculated considering April 2, 2026 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	530	9.38	495665.101	6.79	7.39	10.41
2	Arunachal Pradesh	29	0.51	7991.5	0.11	7.50	7.71
3	Assam	182	3.22	126352.483	1.73	7.37	7.47
4	Bihar	177	3.13	281194.5904	3.85	7.42	8.20
5	Chattisgarh	94	1.66	119385.06	1.63	7.33	6.05
6	Goa	164	2.90	19820	0.27	7.40	5.41
7	Gujarat	252	4.46	336654.852	4.61	7.36	4.72
8	Haryana	266	4.71	329769.35	4.52	7.43	8.50
9	Himachal Pradesh	144	2.55	65949.347	0.90	7.39	8.58
10	Jammu & Kashmir	184	3.26	96009.038	1.31	7.48	12.59
11	Jharkhand	58	1.03	55839.32	0.76	7.47	5.87
12	Karnataka	285	5.04	557031.468	7.63	7.30	7.68
13	Kerala	218	3.86	296234.007	4.06	7.46	14.08
14	Madhya Pradesh	189	3.34	347810.103	4.76	7.36	11.80
15	Maharashtra	250	4.42	698288.651	9.56	7.25	8.57
16	Manipur	75	1.33	13008	0.18	7.35	7.42
17	Meghalaya	77	1.36	15000.5	0.21	7.37	5.94
18	Mizoram	72	1.27	7720	0.11	7.37	9.09
19	Nagaland	65	1.15	16030.013	0.22	7.39	5.61
20	Odisha	53	0.94	43180	0.59	7.27	9.34
21	Puducherry	61	1.08	10083.86	0.14	7.33	6.53
22	Punjab	201	3.56	306192.618	4.19	7.46	10.53
23	Rajasthan	408	7.22	475883.587	6.52	7.45	9.44
24	Sikkim	53	0.94	14370	0.20	7.43	6.42
25	Tamil Nadu	469	8.30	834338.598	11.42	7.30	11.67
26	Telangana	379	6.71	433980.758	5.94	7.42	16.68
27	Tripura	35	0.62	13943.83	0.19	7.48	8.75
28	Uttar Pradesh	281	4.97	623371.5092	8.54	7.45	6.71
29	Uttarakhand	115	2.04	66719.045	0.91	7.43	5.84
30	West Bengal	284	5.03	594633.707	8.14	7.45	11.67
31	Delhi	1	0.02	1000	0.01	7.45	10.20
	Total	5651	100	7303450.90		7.38	9.80

Outstanding Government Debt



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

Outstanding Government Debt



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-09	1651424	202220	44350	138855	437473		2474321
Sep-09	1697424	212526	44350	141888	452223		2548411
Oct-09	1727424	212526	44350	134981	465742		2585023
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

Outstanding Government Debt



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
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
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	1431332	208056	6570710

Outstanding Government Debt



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-16	4356296	203218	23502	382408	1445112	208056	6661056
May-16	4416296	203218	17502	404511	1458052	208056	6750129
Jun-16	4470296	203218	17502	431324	1528920	208056	6859315
Jul-16	4517166	203218	17502	429713	1549862	208056	6925515
Aug-16	4538072	203218	17502	436151	1575062	208056	6978061
Sep-16	4594072	203218	17502	420959	1603973	208056	7047780
Oct-16	4620612	203218	17502	417124	1649420	208056	7115931
Nov-16	4659922	203218	23502	425282	1693715	208056	7213695
Dec-16	4711922	203218	27502	1029229	1726950	208056	7906877
Jan-17	4663708	198704	59232	768364	1760542	208056	7658605
Feb-17	4662788	198704	61232	532616	1823820	208056	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

Outstanding Government Debt



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-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
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	3647243	184887	11857054
Mar-21	6835337	194604	333049	681951	3739293	178710	11962943
Apr-21	6874763	194604	342869	765866	3739520	178710	12096331
May-21	6919685	194604	354745	837591	3780070	178710	12265403
Jun-21	7014984	194604	367650	940215	3853920	175164	12546537
Jul-21	7121254	194604	384200	876584	3890120	175164	12641926
Aug-21	7223096	194604	394115	828304	3935457	175164	12750740
Sep-21	7329869	194604	403229	763582	3978579	175164	12845027
Oct-21	7411206	189604	442288	730817	4016513	175164	12965592
Nov-21	7390966	184204	459482	716887	4045775	175164	12972478
Dec-21	7485966	184204	467482	692869	4082650	175164	13088334
Jan-22	7627966	155481	448152	694371	4138557	175164	13239692
Feb-22	7607770	155481	452152	681191	4174087	170031	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	4271669	158395	13751507
Jun-22	7840973	148481	474152	1022053	4320014	152233	13957906
Jul-22	7993970	148481	483152	1009269	4359344	152078	14146294
Aug-22	8074338	148481	477152	1010958	4401830	152078	14264837
Sep-22	8189990	148481	471152	920205	4437476	151889	14319193
Oct-22	8282789	143481	464152	882230	4482945	151749	14407345
Nov-22	8372293	143481	462152	898420	4522318	151749	14550413

Outstanding Government Debt



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
Dec-22	8461138	136918	462152	839931	4561390	151749	14613278
Jan-23	8586607	135207	459152	836969	4619831	151749	14789514
Feb-23	8706607	135207	459152	820322	4685236	149886	14956409
Mar-23	8706607	125313	459152	823313	4793587	135728	15043700
Apr-23	8804036	125313	457152	886693	4803474	135728	15212396
May-23	8835992	125313	455752	944759	4867294	135728	15364838
Jun-23	8992875	125313	454299	1012301	4921544	129566	15635898
Jul-23	9128906	125313	453999	990645	4948018	129411	15776292
Aug-23	9267409	125313	451249	957652	4987678	129411	15918712
Sep-23	9450414	125313	443249	925317	5036408	129221	16109923
Oct-23	9577920	125313	443249	887147	5105066	129082	16267776
Nov-23	9575119	117302	428399	428399	5170641	129082	15848942
Dec-23	9667681	110527	421726	849151	5213492	129082	16391659
Jan-24	9748268	110527	416191	887403	5285307	129082	16576777
Feb-24	9849736	105527	416191	866316	5369657	127219	16734645
Mar-24	9849736	95531	416191	871662	5539081	113061	16885262
Apr-24	9973709	95531	416191	909968	5557280	113061	17065739
May-24	10071890	95531	414144	903004	5592795	113061	17190425
Jun-24	10094665	95531	408751	858193	5626506	106899	17190546
Jul-24	10149586	95531	408751	828188	5680439	106744	17269239
Aug-24	10285165	95531	408751	814924	5756249	106744	17467364
Sep-24	10400996	81059	408751	747242	5808859	106554	17553462
Oct-24	10407131	81059	408751	762167	5862456	106415	17627978
Nov-24	10458244	81059	397364	728257	5891767	106415	17663105
Dec-24	10591244	54358	397364	760045	5956220	106415	17865645
Jan-25	10692472	48721	397364	760938	6029543	106415	18035453
Feb-25	10819472	48721	397364	763256	6119737	104552	18253101
Mar-25	10819472	46664	397364	790381	6314920	90394	18459195
Apr-25	10945225	46664	397364	819593	6348450	90394	18647690
May-25	11041097	46664	397364	773929	6377574	90394	18727022
Jun-25	11031611	46664	397364	784060	6440185	84232	18784116
Jul-25	11130630	46664	397364	789327	6513254	84077	18961316
Aug-25	11265902	46664	397364	764420	6574196	84077	19132623
Sep-25	11315060	46664	397364	747470	6637669	83887	19228114
Oct-25	11404979	46664	397364	759815	6698471	82502	19389796
Nov-25	11449865	46664	397364	757428	6724044	82502	19457867
Dec-25	11572197	46664	397364	765131	6823474	82502	19687331
Jan-26	11638411	46664	397364	736334	6892719	82502	19793994
Feb-26	11757300	21171	397364	767799	7022569	80639	20046842
Mar-26	11786281	6200	397364	741709	7236970	66481	20235005

*Does not include Power Bonds

* Includes MSS Issuances

Outstanding Government Debt



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
2024-25	61.62	4.32	34.05	8.71	-9.32	10.12	13.52	13.25	18.58
2025-26	60.24	3.67	36.09	8.22	-6.16	14.02	13.25	12.22	18.34

*Includes FRBs and Special Securities