

Table 3: List of Government Securities Outstanding as on Sept. 30, 2014(Amount in ₹ Crore (Crore = 10⁷))

Nomenclature	Coupon (Per cent)	Date of First issue	Date of maturity	Outstanding Stock (₹ Crore)	MSS	Outstanding Debt-MSS	Residual Maturity (Years)	Duration	Yields on End-Sept 14 FIMMDA)
7.32% GS 2014	7.32	20-Oct-09	20-Oct-14	8,326.57		8,326.57	0.0556	0.053	8.43
10.50% 2014	10.50	29-Oct-84	29-Oct-14	1,025.36		1,025.36	0.0806	0.077	8.44
7.56% 2014	7.56	3-Nov-08	3-Nov-14	32,996.45		32,996.45	0.0917	0.088	8.45
11.83 % GS 2014	11.83	12-Nov-99	12-Nov-14	5,042.46		5,042.46	0.1167	0.112	8.46
10.47% GS 2015	10.47	12-Feb-01	12-Feb-15	3,769.40		3,769.40	0.3667	0.351	8.64
10.79% GS 2015	10.79	19-May-00	19-May-15	999.38		999.38	0.6361	0.585	8.70
11.50% GS 2015	11.50	21-May-85	21-May-15	1,899.16		1,899.16	0.6417	0.589	8.70
6.49% GS 2015	6.49	8-Jun-09	8-Jun-15	36,105.05		36,105.05	0.6889	0.645	8.64
7.17% GS 2015	7.17	14-Jun-10	14-Jun-15	53,573.25		53,573.25	0.7056	0.659	8.70
FRB, 2015	8.83	2-Jul-04	2-Jul-15	6,000.00		6,000.00	0.7556	0.703	8.86
11.43% GS 2015	11.43	7-Aug-00	7-Aug-15	7,204.30		7,204.30	0.8528	0.792	8.68
FRB, 2015(II)	9.18	10-Aug-04	10-Aug-15	6,000.00		6,000.00	0.8611	0.804	8.84
7.38% GS 2015 (conv)	7.38	3-Sep-02	3-Sep-15	56,375.63		56,375.63	0.9250	0.869	8.67
9.85% GS 2015	9.85	16-Oct-01	16-Oct-15	7,437.78		7,437.78	1.0444	0.935	8.64
7.59% GS 2016	7.59	12-Apr-06	12-Apr-16	68,000.00		68,000.00	1.5333	1.368	8.43
10.71% GS 2016	10.71	19-Apr-01	19-Apr-16	9,000.00		9,000.00	1.5528	1.352	8.44
FRB, 2016	8.98	7-May-04	7-May-16	6,000.00		6,000.00	1.6028	1.414	8.93
5.59% GS 2016	5.59	4-Jun-04	4-Jun-16	6,000.00		6,000.00	1.6778	1.531	8.39
12.30% GS 2016	12.30	2-Jul-99	2-Jul-16	13,129.85		13,129.85	1.7556	1.530	8.38
7.02% GS 2016	7.02	17-Aug-09	17-Aug-16	60,000.00		60,000.00	1.8806	1.708	8.35
8.07% 2017	8.07	15-Jan-02	15-Jan-17	69,000.00		69,000.00	2.2917	2.020	8.36
7.49% 2017 (con)	7.49	16-Apr-02	16-Apr-17	58,000.00		58,000.00	2.5444	2.191	8.36
FRB-2017	9.11	2-Jul-02	2-Jul-17	3,000.00		3,000.00	2.7556	2.342	9.02
8.07% GS 2017 JUL	8.07	3-Jul-12	3-Jul-17	50,000.00		50,000.00	2.7583	2.381	8.36
7.99% 2017	7.99	9-Jul-07	9-Jul-17	71,000.00		71,000.00	2.7750	2.399	8.37
7.46% 2017	7.46	28-Aug-02	28-Aug-17	57,886.80		57,886.80	2.9111	2.544	8.38
6.25% 2018 (conv)	6.25	2-Jan-03	2-Jan-18	16,886.80		16,886.80	3.2556	2.822	8.42
7.83% GS 2018	7.83	11-Apr-11	11-Apr-18	73,000.00		73,000.00	3.5306	2.913	8.42
8.24% GS 2018	8.24	22-Apr-08	22-Apr-18	75,000.00		75,000.00	3.5611	2.924	8.43
10.45% GS 2018	10.45	30-Apr-01	30-Apr-18	3,716.00		3,716.00	3.5833	2.856	8.42
5.69 % GS 2018(Conv)]	5.69	25-Sep-03	25-Sep-18	16,130.00		16,130.00	3.9861	3.451	8.48
12.60% GS 2018	12.60	23-Nov-98	23-Nov-18	12,631.88		12,631.88	4.1472	3.153	8.49
5.64% GS 2019	5.64	2-Jan-04	2-Jan-19	10,000.00		10,000.00	4.2556	3.606	8.55
6.05% GS 2019	6.05	2-Feb-09	2-Feb-19	53,000.00		53,000.00	4.3389	3.659	8.55
7.28% GS 2019	7.28	3-Jun-13	3-Jun-19	53,000.00		53,000.00	4.6750	3.771	8.55
6.05% GS 2019 (con)	6.05	12-Jun-03	12-Jun-19	11,000.00		11,000.00	4.7000	3.882	8.56
6.90% GS 2019	6.90	13-Jul-09	13-Jul-19	45,000.00		45,000.00	4.7861	3.903	8.57
10.03% GS 2019	10.03	9-Aug-01	9-Aug-19	6,000.00		6,000.00	4.8583	3.778	8.57
6.35% GS 2020 (con)	6.35	2-Jan-03	2-Jan-20	61,000.00		61,000.00	5.2556	4.248	8.69
8.19% GS 2020	8.19	16-Jan-12	16-Jan-20	74,000.00		74,000.00	5.2944	4.139	8.69
10.70% GS 2020	10.70	22-Apr-00	22-Apr-20	6,000.00		6,000.00	5.5611	4.033	8.70
7.80% GS 2020	7.80	3-May-10	3-May-20	75,000.00		75,000.00	5.5917	4.283	8.68
8.27% GS 2020	8.27	9-Jun-14	9-Jun-20	25,000.00		25,000.00	5.6917	4.342	8.63
8.12% GS 2020	8.12	10-Dec-12	10-Dec-20	76,000.00		76,000.00	6.1944	4.648	8.67
FRB - 2020	8.65	21-Dec-09	21-Dec-20	13,000.00		13,000.00	6.2250	4.589	9.33
11.60% GS 2020	11.60	27-Dec-00	27-Dec-20	5,000.00		5,000.00	6.2417	4.409	8.76
7.80% GS 2021	7.80	11-Apr-11	11-Apr-21	68,000.00		68,000.00	6.5306	4.801	8.74
7.94% GS 2021	7.94	24-May-06	24-May-21	49,000.00		49,000.00	6.6500	4.901	8.74
10.25% GS 2021	10.25	30-May-01	30-May-21	26,213.32		26,213.32	6.6667	4.699	8.74
8.79% GS 2021	8.79	8-Nov-11	8-Nov-21	83,000.00		83,000.00	7.1056	5.035	8.74
8.20% GS 2022	8.20	15-Feb-07	15-Feb-22	57,632.33		57,632.33	7.3750	5.359	8.73
8.35% GS 2022	8.35	14-May-02	14-May-22	77,000.00		77,000.00	7.6222	5.357	8.71
8.15% GS 2022	8.15	11-Jun-12	11-Jun-22	83,000.00		83,000.00	7.6972	5.452	8.72
8.08% GS 2022	8.08	2-Aug-07	2-Aug-22	61,969.41		61,969.41	7.8389	5.596	8.73
5.87% GS 2022 (conv)	5.87	28-Aug-03	28-Aug-22	11,000.00		11,000.00	7.9111	5.979	8.75
8.13% GS 2022	8.13	21-Sep-07	21-Sep-22	70,495.28		70,495.28	7.9750	5.719	8.74
6.30% GS 2023	6.30	9-Apr-03	9-Apr-23	13,000.00		13,000.00	8.5250	6.059	8.80

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7.16% GS 2023	7.16	20-May-13	20-May-23	77,000.00		77,000.00	8.6389	6.026	8.75
1.44% II GS 2023	1.44	5-Jun-13	5-Jun-23	6,500.00		6,500.00	8.6806	7.919	4.00
6.17% GS 2023 (conv)	6.17	12-Jun-03	12-Jun-23	14,000.00		14,000.00	8.7000	6.250	8.80
8.83% GS 2023	8.83	25-Nov-13	25-Nov-23	83,000.00		83,000.00	9.1528	6.022	8.72
IISSS -Cumulative 1.5% GS 2	1.50	25-Dec-13	25-Dec-23	92.00		92.00	9.2361	8.561	1.50
7.35% GS 2024	7.35	22-Jun-09	22-Jun-24	10,000.00		10,000.00	9.7278	6.549	8.68
8.40% GS 2024	8.40	28-Jul-14	28-Jul-24	32,000.00		32,000.00	9.8278	6.496	8.51
9.15% GS 2024	9.15	14-Nov-11	14-Nov-24	92,000.00		92,000.00	10.1222	6.369	8.67
8.20% GS 2025	8.20	24-Sep-12	24-Sep-25	90,000.00		90,000.00	10.9833	7.048	8.75
5.97 % GS 2025 (Conv)	5.97	25-Sep-03	25-Sep-25	16,687.95		16,687.95	10.9861	7.504	8.77
8.33% GS 2026	8.33	9-Jul-12	9-Jul-26	90,000.00		90,000.00	11.7750	7.182	8.82
10.18% GS 2026	10.18	11-Sep-01	11-Sep-26	15,000.00		15,000.00	11.9472	7.057	8.81
8.24% GS 2027	8.24	15-Feb-07	15-Feb-27	93,388.55		93,388.55	12.3750	7.481	8.76
8.26% GS 2027	8.26	2-Aug-07	2-Aug-27	73,427.33		73,427.33	12.8389	7.605	8.78
8.28% GS 2027	8.28	21-Sep-07	21-Sep-27	89,252.24		89,252.24	12.9750	7.735	8.76
6.01% GS GS 2028 (C Align)	6.01	8-Aug-03	25-Mar-28	15,000.00		15,000.00	13.4861	8.473	8.69
8.60% GS 2028	8.60	2-Jun-14	2-Jun-28	53,000.00		53,000.00	13.6722	7.721	8.66
6.13% GS 2028	6.13	4-Jun-03	4-Jun-28	11,000.00		11,000.00	13.6778	8.312	8.68
9.20% GS 2030	9.20	30-Sep-13	30-Sep-30	47,000.00		47,000.00	16.0000	8.448	8.72
8.97% GS 2030	8.97	5-Dec-11	5-Dec-30	90,000.00		90,000.00	16.1806	8.305	8.73
8.28% GS 2032	8.28	15-Feb-07	15-Feb-32	90,687.11		90,687.11	17.3750	8.872	8.70
8.32% GS 2032	8.32	2-Aug-07	2-Aug-32	86,434.05		86,434.05	17.8389	8.952	8.67
7.95% GS 2032	7.95	28-Aug-02	28-Aug-32	59,000.00		59,000.00	17.9111	9.097	8.69
8.33% GS 2032	8.33	21-Sep-07	21-Sep-32	1,522.48		1,522.48	17.9750	9.072	8.69
7.50% GS 2034	7.50	10-Aug-04	10-Aug-34	60,000.00		60,000.00	19.8611	9.561	8.67
FRB, 2035	7.17	25-Jan-05	25-Jan-35	350.00		350.00	20.3194	10.482	7.17
7.40% GS 2035	7.40	9-Sep-05	9-Sep-35	52,000.00		52,000.00	20.9417	9.838	8.66
8.33% GS 2036	8.33	7-Jun-06	7-Jun-36	86,000.00		86,000.00	21.6861	9.526	8.66
6.83% GS 2039	6.83	19-Jan-09	19-Jan-39	13,000.00		13,000.00	24.3028	10.341	8.67
8.30% GS 2040	8.30	2-Jul-10	2-Jul-40	74,000.00		74,000.00	25.7556	10.096	8.68
8.83% GS 2041	8.83	12-Dec-11	12-Dec-41	90,000.00		90,000.00	27.2000	10.086	8.69
8.30% GS 2042	8.30	31-Dec-12	31-Dec-42	85,000.00		85,000.00	28.2500	10.319	8.69
9.23% GS 2043	9.23	23-Dec-13	23-Dec-43	67,472.28		67,472.28	29.2306	10.224	8.70
TOTAL				3,772,260.45		3,772,260.45			
Weighted Average	8.06						10.17	5.72	8.64
Reconciliation with published figures under SDDS included in Table 1.									
1. Market Loans -SDDS						3704530.67			
2. add - Special Securities covered into marketable securities -SDDS						67817.95			
A. As reported in Table 1						3772348.62			
3. Less - Unreconciled amount						-88.17			
Total (1 to 4 above) which is equal to Total (A) above						3772260.45			