

**Table 3: List of Government Securities Outstanding as on December 31, 2014**(Amount in ₹ Crore (Crore = 10<sup>7</sup>))

Nomenclature	Coupon (Per cent)	Date of First issue	Date of maturity	Outstanding Stock (₹ Crore)	MSS	Outstanding Debt- MSS	Residual Maturity (Years)	Duration
10.47% GS 2015	10.47	12-Feb-01	12-Feb-15	3,769.40		3,769.40	0.1167	0.112
10.79% GS 2015	10.79	19-May-00	19-May-15	999.38		999.38	0.3861	0.371
11.50% GS 2015	11.50	21-May-85	21-May-15	1,899.16		1,899.16	0.3917	0.376
6.49% GS 2015	6.49	08-Jun-09	08-Jun-15	36,105.05		36,105.05	0.4389	0.422
7.17% GS 2015	7.17	14-Jun-10	14-Jun-15	53,573.25		53,573.25	0.4556	0.438
FRB, 2015	8.83	02-Jul-04	02-Jul-15	6,000.00		6,000.00	0.5056	0.485
11.43% GS 2015	11.43	07-Aug-00	07-Aug-15	7,204.30		7,204.30	0.6028	0.554
FRB, 2015(II)	9.18	10-Aug-04	10-Aug-15	6,000.00		6,000.00	0.6111	0.590
7.38% GS 2015 (conv)	7.38	03-Sep-02	03-Sep-15	56,375.63		56,375.63	0.6750	0.632
9.85% GS 2015	9.85	16-Oct-01	16-Oct-15	7,437.78		7,437.78	0.7944	0.738
7.59% GS 2016	7.59	12-Apr-06	12-Apr-16	68,000.00		68,000.00	1.2833	1.183
10.71% GS 2016	10.71	19-Apr-01	19-Apr-16	9,000.00		9,000.00	1.3028	1.177
FRB, 2016	8.98	07-May-04	07-May-16	6,000.00		6,000.00	1.3528	1.293
5.59% GS 2016	5.59	04-Jun-04	04-Jun-16	6,000.00		6,000.00	1.4278	1.335
12.30% GS 2016	12.30	02-Jul-99	02-Jul-16	13,129.85		13,129.85	1.5056	1.295
7.02% GS 2016	7.02	17-Aug-09	17-Aug-16	60,000.00		60,000.00	1.6306	1.473
8.07% 2017	8.07	15-Jan-02	15-Jan-17	69,000.00		69,000.00	2.0417	1.774
7.49% 2017 (con)	7.49	16-Apr-02	16-Apr-17	58,000.00		58,000.00	2.2944	2.039
FRB-2017	9.11	02-Jul-02	02-Jul-17	3,000.00		3,000.00	2.5056	2.237
8.07% GS 2017 JUL	8.07	03-Jul-12	03-Jul-17	50,000.00		50,000.00	2.5083	2.148
7.99% 2017	7.99	09-Jul-07	09-Jul-17	71,000.00		71,000.00	2.5250	2.166
7.46% 2017	7.46	28-Aug-02	28-Aug-17	57,886.80		57,886.80	2.6611	2.311
6.25% 2018 (conv)	6.25	02-Jan-03	02-Jan-18	16,886.80		16,886.80	3.0056	2.571
7.83% GS 2018	7.83	11-Apr-11	11-Apr-18	73,000.00		73,000.00	3.2806	2.797
8.24% GS 2018	8.24	22-Apr-08	22-Apr-18	75,000.00		75,000.00	3.3111	2.812
10.45% GS 2018	10.45	30-Apr-01	30-Apr-18	3,716.00		3,716.00	3.3333	2.763
5.69 % GS 2018(Conv)]	5.69	25-Sep-03	25-Sep-18	16,130.00		16,130.00	3.7361	3.224
12.60% GS 2018	12.60	23-Nov-98	23-Nov-18	12,631.88		12,631.88	3.8972	3.095
5.64% GS 2019	5.64	02-Jan-04	02-Jan-19	10,000.00		10,000.00	4.0056	3.382
6.05% GS 2019	6.05	02-Feb-09	02-Feb-19	53,000.00		53,000.00	4.0889	3.437
7.28% GS 2019	7.28	03-Jun-13	03-Jun-19	53,000.00		53,000.00	4.4250	3.687
6.05% GS 2019 (con)	6.05	12-Jun-03	12-Jun-19	11,000.00		11,000.00	4.4500	3.784
6.90% GS 2019	6.90	13-Jul-09	13-Jul-19	45,000.00		45,000.00	4.5361	3.684
10.03% GS 2019	10.03	09-Aug-01	09-Aug-19	6,000.00		6,000.00	4.6083	3.562
6.35% GS 2020 (con)	6.35	02-Jan-03	02-Jan-20	61,000.00		61,000.00	5.0056	4.036
8.19% GS 2020	8.19	16-Jan-12	16-Jan-20	74,000.00		74,000.00	5.0444	3.929
10.70% GS 2020	10.70	22-Apr-00	22-Apr-20	6,000.00		6,000.00	5.3111	4.021
7.80% GS 2020	7.80	03-May-10	03-May-20	75,000.00		75,000.00	5.3417	4.242
8.27% GS 2020	8.27	09-Jun-14	09-Jun-20	48,000.00		48,000.00	5.4417	4.306
8.12% GS 2020	8.12	10-Dec-12	10-Dec-20	76,000.00		76,000.00	5.9444	4.629
FRB - 2020	8.36	21-Dec-09	21-Dec-20	13,000.00		13,000.00	5.9750	5.056
11.60% GS 2020	11.60	27-Dec-00	27-Dec-20	5,000.00		5,000.00	5.9917	4.424
7.80% GS 2021	7.80	11-Apr-11	11-Apr-21	68,000.00		68,000.00	6.2806	4.800
7.94% GS 2021	7.94	24-May-06	24-May-21	49,000.00		49,000.00	6.4000	4.901
10.25% GS 2021	10.25	30-May-01	30-May-21	26,213.32		26,213.32	6.4167	4.639
8.79% GS 2021	8.79	08-Nov-11	08-Nov-21	83,000.00		83,000.00	6.8556	5.062
8.20% GS 2022	8.20	15-Feb-07	15-Feb-22	57,632.33		57,632.33	7.1250	5.175
8.35% GS 2022	8.35	14-May-02	14-May-22	77,000.00		77,000.00	7.3722	5.396
8.15% GS 2022	8.15	11-Jun-12	11-Jun-22	83,000.00		83,000.00	7.4472	5.490
8.08% GS 2022	8.08	02-Aug-07	02-Aug-22	63,969.41		63,969.41	7.5889	5.420
5.87% GS 2022 (conv)	5.87	28-Aug-03	28-Aug-22	11,000.00		11,000.00	7.6611	5.801
8.13% GS 2022	8.13	21-Sep-07	21-Sep-22	70,495.28		70,495.28	7.7250	5.543
6.30% GS 2023	6.30	09-Apr-03	09-Apr-23	13,000.00		13,000.00	8.2750	6.116
7.16% GS 2023	7.16	20-May-13	20-May-23	77,000.00		77,000.00	8.3889	6.094
1.44% II GS 2023	1.44	05-Jun-13	05-Jun-23	6,500.00		6,500.00	8.4306	7.994
6.17% GS 2023 (conv)	6.17	12-Jun-03	12-Jun-23	14,000.00		14,000.00	8.4500	6.307
8.83% GS 2023	8.83	25-Nov-13	25-Nov-23	83,000.00		83,000.00	8.9028	6.124

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Nomenclature	Coupon (Per cent)	Date of First issue	Date of maturity	Outstanding Stock (₹ Crore)	MSS	Outstanding Debt- MSS	Residual Maturity (Years)	Duration
IINSS -Cumulative 1.5% GS 2	1.50	25-Dec-13	25-Dec-23	92.00		92.00	8.9861	8.481
7.35% GS 2024	7.35	22-Jun-09	22-Jun-24	10,000.00		10,000.00	9.4778	7.146
8.40% GS 2024	8.40	28-Jul-14	28-Jul-24	65,000.00		65,000.00	9.5778	6.347
9.15% GS 2024	9.15	14-Nov-11	14-Nov-24	92,000.00		92,000.00	9.8722	6.516
8.20% GS 2025	8.20	24-Sep-12	24-Sep-25	90,000.00		90,000.00	10.7333	6.933
5.97 % GS 2025 (Conv)	5.97	25-Sep-03	25-Sep-25	16,687.95		16,687.95	10.7361	7.390
8.33% GS 2026	8.33	09-Jul-12	09-Jul-26	90,000.00		90,000.00	11.5250	7.101
10.18% GS 2026	10.18	11-Sep-01	11-Sep-26	15,000.00		15,000.00	11.6972	6.973
8.15% GS 2026	8.15	24-Nov-14	24-Nov-26	18,000.00		18,000.00	11.9000	7.527
8.24% GS 2027	8.24	15-Feb-07	15-Feb-27	93,388.55		93,388.55	12.1250	7.405
8.26% GS 2027	8.26	02-Aug-07	02-Aug-27	73,427.33		73,427.33	12.5889	7.530
8.28% GS 2027	8.28	21-Sep-07	21-Sep-27	89,252.24		89,252.24	12.7250	7.674
6.01% GS GS 2028 (C Align)	6.01	08-Aug-03	25-Mar-28	15,000.00		15,000.00	13.2361	8.419
8.60% GS 2028	8.60	02-Jun-14	02-Jun-28	67,000.00		67,000.00	13.4222	7.992
6.13% GS 2028	6.13	04-Jun-03	04-Jun-28	11,000.00		11,000.00	13.4278	8.571
9.20% GS 2030	9.20	30-Sep-13	30-Sep-30	58,000.00		58,000.00	15.7500	8.448
8.97% GS 2030	8.97	05-Dec-11	05-Dec-30	90,000.00		90,000.00	15.9306	8.665
8.28% GS 2032	8.28	15-Feb-07	15-Feb-32	90,687.11		90,687.11	17.1250	8.915
8.32% GS 2032	8.32	02-Aug-07	02-Aug-32	89,434.05		89,434.05	17.5889	9.002
7.95% GS 2032	7.95	28-Aug-02	28-Aug-32	59,000.00		59,000.00	17.6611	9.153
8.33% GS 2032	8.33	21-Sep-07	21-Sep-32	1,522.48		1,522.48	17.7250	9.126
8.24% GS 2033	8.24	10-Nov-14	10-Nov-33	11,000.00		11,000.00	18.8611	9.525
7.50% GS 2034	7.50	10-Aug-04	10-Aug-34	60,000.00		60,000.00	19.6111	9.674
FRB, 2035	7.17	25-Jan-05	25-Jan-35	350.00		350.00	20.0694	14.118
7.40% GS 2035	7.40	09-Sep-05	09-Sep-35	52,000.00		52,000.00	20.6917	9.978
8.33% GS 2036	8.33	07-Jun-06	07-Jun-36	86,000.00		86,000.00	21.4361	10.064
6.83% GS 2039	6.83	19-Jan-09	19-Jan-39	13,000.00		13,000.00	24.0528	10.583
8.30% GS 2040	8.30	02-Jul-10	02-Jul-40	84,000.00		84,000.00	25.5056	10.360
8.83% GS 2041	8.83	12-Dec-11	12-Dec-41	90,000.00		90,000.00	26.9500	10.813
8.30% GS 2042	8.30	31-Dec-12	31-Dec-42	90,000.00		90,000.00	28.0000	11.084
9.23% GS 2043	9.23	23-Dec-13	23-Dec-43	76,472.28		76,472.28	28.9806	10.963
8.17% GS 2044	8.17	01-Dec-14	01-Dec-44	6,000.00		6,000.00	29.9194	11.269
<b>TOTAL</b>				<b>3,869,869.61</b>		<b>3,869,869.61</b>		
Weighted Average	8.08						10.23	5.88
Reconciliation with published figures under SDDS included in Table 1.								
<b>1. Market Loans -SDDS</b>						<b>3,802,140.83</b>		
<b>2. add - Special Securities covered into marketable securities -SDDS</b>						<b>67,817.95</b>		
<b>A. As reported in Table 1</b>						<b>3,869,952.20</b>		
3. Less - Unreconciled amount						-82.59		
Total (1 to 4 above) which is equal to Total (A) above						<b>3869869.61</b>		

Yields on  
End-  
Dec.2014  
FIMMDA)

8.18  
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8.84  
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7.81  
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7.79  
8.93  
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Yields on  
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