

BONDS LISTED AT THE NSE'S SECURITIES EXCHANGE														September 2, 2023	
ISIN CODE	Issue Date	Maturity Date	Face Value	Coupon (%)	Interest Rate (%)	Dirty Price (INR)	Clean Price (INR)	Yield (%)	Duration (Years)	Modified Duration	Volatility (bps)	Value Traded (Lacs)	Value Traded (Crores)		
TWO YEAR BONDS															
FDI0000001	20160821	20180821	100	8.00%	8.00%	100.00	100.00	8.00%	2.00	1.98	100.00	10.00	10.00		
FDI0000002	20160821	20180821	100	8.00%	8.00%	100.00	100.00	8.00%	2.00	1.98	100.00	10.00	10.00		
THREE YEAR BONDS															
FDI0000003	20160821	20190821	100	8.00%	8.00%	100.00	100.00	8.00%	3.00	2.97	100.00	10.00	10.00		
FDI0000004	20160821	20190821	100	8.00%	8.00%	100.00	100.00	8.00%	3.00	2.97	100.00	10.00	10.00		
FOUR YEAR BONDS															
FDI0000005	20160221	20200221	100	8.00%	8.00%	100.00	100.00	8.00%	4.00	3.96	100.00	10.00	10.00		
FDI0000006	20160221	20200221	100	8.00%	8.00%	100.00	100.00	8.00%	4.00	3.96	100.00	10.00	10.00		
FIVE YEAR BONDS															
FDI0000007	20160821	20210821	100	8.00%	8.00%	100.00	100.00	8.00%	5.00	4.95	100.00	10.00	10.00		
FDI0000008	20160821	20210821	100	8.00%	8.00%	100.00	100.00	8.00%	5.00	4.95	100.00	10.00	10.00		
SIX YEAR BONDS															
FDI0000009	20160221	20220221	100	8.00%	8.00%	100.00	100.00	8.00%	6.00	5.94	100.00	10.00	10.00		
FDI0000010	20160221	20220221	100	8.00%	8.00%	100.00	100.00	8.00%	6.00	5.94	100.00	10.00	10.00		
SEVEN YEAR BONDS															
FDI0000011	20160821	20230821	100	8.00%	8.00%	100.00	100.00	8.00%	7.00	6.93	100.00	10.00	10.00		
FDI0000012	20160821	20230821	100	8.00%	8.00%	100.00	100.00	8.00%	7.00	6.93	100.00	10.00	10.00		
EIGHT YEAR BONDS															
FDI0000013	20160221	20240221	100	8.00%	8.00%	100.00	100.00	8.00%	8.00	7.92	100.00	10.00	10.00		
FDI0000014	20160221	20240221	100	8.00%	8.00%	100.00	100.00	8.00%	8.00	7.92	100.00	10.00	10.00		
NINE YEAR BONDS															
FDI0000015	20160821	20250821	100	8.00%	8.00%	100.00	100.00	8.00%	9.00	8.91	100.00	10.00	10.00		
FDI0000016	20160821	20250821	100	8.00%	8.00%	100.00	100.00	8.00%	9.00	8.91	100.00	10.00	10.00		
TEN YEAR BONDS															
FDI0000017	20160221	20260221	100	8.00%	8.00%	100.00	100.00	8.00%	10.00	8.90	100.00	10.00	10.00		
FDI0000018	20160221	20260221	100	8.00%	8.00%	100.00	100.00	8.00%	10.00	8.90	100.00	10.00	10.00		
THIRTY YEAR BONDS															
FDI0000019	20160221	20460221	100	8.00%	8.00%	100.00	100.00	8.00%	30.00	8.89	100.00	10.00	10.00		
FDI0000020	20160221	20460221	100	8.00%	8.00%	100.00	100.00	8.00%	30.00	8.89	100.00	10.00	10.00		
RECURRING DEPOSIT BONDS															
FDI0000021	20160221	20170221	100	8.00%	8.00%	100.00	100.00	8.00%	1.00	0.99	100.00	10.00	10.00		
FDI0000022	20160221	20180221	100	8.00%	8.00%	100.00	100.00	8.00%	2.00	1.98	100.00	10.00	10.00		
FDI0000023	20160221	20190221	100	8.00%	8.00%	100.00	100.00	8.00%	3.00	2.97	100.00	10.00	10.00		
FDI0000024	20160221	20200221	100	8.00%	8.00%	100.00	100.00	8.00%	4.00	3.96	100.00	10.00	10.00		
FDI0000025	20160221	20210221	100	8.00%	8.00%	100.00	100.00	8.00%	5.00	4.95	100.00	10.00	10.00		
FDI0000026	20160221	20220221	100	8.00%	8.00%	100.00	100.00	8.00%	6.00	5.94	100.00	10.00	10.00		
FDI0000027	20160221	20230221	100	8.00%	8.00%	100.00	100.00	8.00%	7.00	6.93	100.00	10.00	10.00		
FDI0000028	20160221	20240221	100	8.00%	8.00%	100.00	100.00	8.00%	8.00	7.92	100.00	10.00	10.00		
FDI0000029	20160221	20250221	100	8.00%	8.00%	100.00	100.00	8.00%	9.00	8.91	100.00	10.00	10.00		
FDI0000030	20160221	20260221	100	8.00%	8.00%	100.00	100.00	8.00%	10.00	8.90	100.00	10.00	10.00		
FDI0000031	20160221	20270221	100	8.00%	8.00%	100.00	100.00	8.00%	11.00	8.89	100.00	10.00	10.00		
FDI0000032	20160221	20280221	100	8.00%	8.00%	100.00	100.00	8.00%	12.00	8.88	100.00	10.00	10.00		
FDI0000033	20160221	20290221	100	8.00%	8.00%	100.00	100.00	8.00%	13.00	8.87	100.00	10.00	10.00		
FDI0000034	20160221	20300221	100	8.00%	8.00%	100.00	100.00	8.00%	14.00	8.86	100.00	10.00	10.00		
FDI0000035	20160221	20310221	100	8.00%	8.00%	100.00	100.00	8.00%	15.00	8.85	100.00	10.00	10.00		
FDI0000036	20160221	20320221	100	8.00%	8.00%	100.00	100.00	8.00%	16.00	8.84	100.00	10.00	10.00		
FDI0000037	20160221	20330221	100	8.00%	8.00%	100.00	100.00	8.00%	17.00	8.83	100.00	10.00	10.00		
FDI0000038	20160221	20340221	100	8.00%	8.00%	100.00	100.00	8.00%	18.00	8.82	100.00	10.00	10.00		
FDI0000039	20160221	20350221	100	8.00%	8.00%	100.00	100.00	8.00%	19.00	8.81	100.00	10.00	10.00		
FDI0000040	20160221	20360221	100	8.00%	8.00%	100.00	100.00	8.00%	20.00	8.80	100.00	10.00	10.00		
FDI0000041	20160221	20370221	100	8.00%	8.00%	100.00	100.00	8.00%	21.00	8.79	100.00	10.00	10.00		
FDI0000042	20160221	20380221	100	8.00%	8.00%	100.00	100.00	8.00%	22.00	8.78	100.00	10.00	10.00		
FDI0000043	20160221	20390221	100	8.00%	8.00%	100.00	100.00	8.00%	23.00	8.77	100.00	10.00	10.00		
FDI0000044	20160221	20400221	100	8.00%	8.00%	100.00	100.00	8.00%	24.00	8.76	100.00	10.00	10.00		
FDI0000045	20160221	20410221	100	8.00%	8.00%	100.00	100.00	8.00%	25.00	8.75	100.00	10.00	10.00		
FDI0000046	20160221	20420221	100	8.00%	8.00%	100.00	100.00	8.00%	26.00	8.74	100.00	10.00	10.00		
FDI0000047	20160221	20430221	100	8.00%	8.00%	100.00	100.00	8.00%	27.00	8.73	100.00	10.00	10.00		
FDI0000048	20160221	20440221	100	8.00%	8.00%	100.00	100.00	8.00%	28.00	8.72	100.00	10.00	10.00		
FDI0000049	20160221	20450221	100	8.00%	8.00%	100.00	100.00	8.00%	29.00	8.71	100.00	10.00	10.00		
FDI0000050	20160221	20460221	100	8.00%	8.00%	100.00	100.00	8.00%	30.00	8.70	100.00	10.00	10.00		
FDI0000051	20160221	20470221	100	8.00%	8.00%	100.00	100.00	8.00%	31.00	8.69	100.00	10.00	10.00		
FDI0000052	20160221	20480221	100	8.00%	8.00%	100.00	100.00	8.00%	32.00	8.68	100.00	10.00	10.00		
FDI0000053	20160221	20490221	100	8.00%	8.00%	100.00	100.00	8.00%	33.00	8.67	100.00	10.00	10.00		
FDI0000054	20160221	20500221	100	8.00%	8.00%	100.00	100.00	8.00%	34.00	8.66	100.00	10.00	10.00		
FDI0000055	20160221	20510221	100	8.00%	8.00%	100.00	100.00	8.00%	35.00	8.65	100.00	10.00	10.00		
FDI0000056	20160221	20520221	100	8.00%	8.00%	100.00	100.00	8.00%	36.00	8.64	100.00	10.00	10.00		
FDI0000057	20160221	20530221	100	8.00%	8.00%	100.00	100.00	8.00%	37.00	8.63	100.00	10.00	10.00		
FDI0000058	20160221	20540221	100	8.00%	8.00%	100.00	100.00	8.00%	38.00	8.62	100.00	10.00	10.00		
FDI0000059	20160221	20550221	100	8.00%	8.00%	100.00	100.00	8.00%	39.00	8.61	100.00	10.00	10.00		
FDI0000060	20160221	20560221	100	8.00%	8.00%	100.00	100.00	8.00%	40.00	8.60	100.00	10.00	10.00		
FDI0000061	20160221	20570221	100	8.00%	8.00%	100.00	100.00	8.00%	41.00	8.59	100.00	10.00	10.00		
FDI0000062	20160221	20580221	100	8.00%	8.00%	100.00	100.00	8.00%	42.00	8.58	100.00	10.00	10.00		
FDI0000063	20160221	20590221	100	8.00%	8.00%	100.00	100.00	8.00%	43.00	8.57	100.00	10.00	10.00		
FDI0000064	20160221	20600221	100	8.00%	8.00%	100.00	100.00	8.00%	44.00	8.56	100.00	10.00	10.00		
FDI0000065	20160221	20610221	100	8.00%	8.00%	100.00	100.00	8.00%	45.00	8.55	100.00	10.00	10.00		
FDI0000066	20160221	20620221	100	8.00%	8.00%	100.00	100.00	8.00%	46.00	8.54	100.00	10.00	10.00		
FDI0000067	20160221	20630221	100	8.00%	8.00%	100.00	100.00	8.00%	47.00	8.53	100.00	10.00	10.00		
FDI0000068	20160221	20640221	100	8.00%	8.00%	100.00	100.00	8.00%	48.00	8.52	100.00	10.00	10.00		
FDI0000069	20160221	20650221	100	8.00%	8.00%	100.00	100.00	8.00%	49.00	8.51	100.00	10.00	10.00		
FDI0000070	20160221	20660221	100	8.00%	8.00%	100.00	100.00	8.00%	50.00	8.50	100.00	10.00	10.00		
GOVERNMENT OF INDIA TREASURY BILLS (G-TREASURY BILLS)															
FDI0000071	20160821	20170821	100	8.00%	8.00%	100.00	100.00	8.00%	1.00	0.99	100.00	10.00	10.00		
FDI0000072	20160821	20180821	100	8.00%	8.00%	100.00	100.00	8.00%	2.00	1.98	100.00	10.00	10.00		
FDI0000073	20160821	20190821	100	8.00%	8.00%	100.00	100.00	8.00%	3.00	2.97	100.00	10.00	10.00		
FDI0000074	20160821	20200821	100	8.00%	8.00%	100.00	100.00	8.00%	4.00	3.96	100.00	10.00	10.00		
FDI0000075	20160821	20210821	100	8.00%	8.00%	100.00	100.00	8.00%	5.00	4.95	100.00	10.00	10.00		
FDI0000076	20160821	20220821	100	8.00%	8.00%	100.00	100.00	8.00%	6.00	5.94	100.00	10.00	10.00		
FDI0000077	20160821	20230821	100	8.00%	8.00%	100.00	100.00	8.00%	7.00	6.93	100.00	10.00	10.00		
FDI0000078	20160821	20240821	100	8.00%	8.00%	100.00	100.00	8.00%	8.00	7.92	100.00	10.00	10.00		
FDI0000079	20160821	20250821	100	8.00%	8.00%	100.00	100.00	8.00%	9.00	8.91	100.00	10.00	10.00		
FDI0000080	20160821	20260821	100	8.00%	8.00%	100.00	100.00</								