

Government Securities Daily Secondary Market Report for 05-MARCH 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
05-MAR	0.000% 19-DEC-2024	12.800	12.966	90.798	3,000,000,000	2,723,940,000
05-MAR	0.000% 07-NOV-2024	12.651	12.906	92.114	30,000,000,000	27,634,200,000
05-MAR	0.000% 05-DEC-2024	11.998	12.172	91.710	9,000,000,000	8,253,900,000
05-MAR	0.000% 02-JAN-2025	11.501	11.610	91.285	175,300,000	160,022,605
05-MAR	0.000% 29-AUG-2024	11.249	11.576	94.827	120,000,000	113,792,400
05-MAR	0.000% 21-NOV-2024	10.995	11.164	92.711	10,000,000,000	9,271,100,000
05-MAR	0.000% 27-FEB-2025	11.000	11.010	90.237	17,800,000	16,062,186
05-MAR	0.000% 26-SEP-2024	8.985	9.161	95.196	2,500,000,000	2,379,900,000
05-MAR	14.000% 29-MAY-2025		11.800	106.106	113,100,000	120,005,886
05-MAR	14.000% 29-MAY-2025		14.700	102.864	25,000,000	25,716,000
05-MAR	14.000% 29-MAY-2025		12.680	105.107	30,000,000,000	31,532,100,000
05-MAR	14.000% 29-MAY-2025		13.534	104.150	2,000,000	2,083,000
05-MAR	16.000% 14-MAY-2037		16.295	102.559	1,580,000,000	1,620,432,200
05-MAR	16.000% 14-MAY-2037		15.408	107.451	279,200,000	300,003,192
05-MAR	16.000% 14-MAY-2037		16.000	104.143	400,000,000	416,572,000
05-MAR	16.000% 14-MAY-2037		15.718	105.696	200,000,000	211,392,000
05-MAR	16.000% 14-MAY-2037		15.832	105.065	30,000,000	31,519,500
05-MAR	16.000% 14-MAY-2037		15.605	106.332	36,000,000	38,279,520
05-MAR	16.000% 14-MAY-2037		15.200	108.653	920,400,000	1,000,042,212
05-MAR	16.000% 14-MAY-2037		16.300	102.532	2,500,000	2,563,300
05-MAR	16.000% 14-MAY-2037		15.605	106.332	250,000,000	265,830,000
05-MAR	16.000% 14-MAY-2037		16.150	103.332	380,000,000	392,661,600
05-MAR	16.000% 14-MAY-2037		15.200	108.653	202,500,000	220,022,325
05-MAR	16.000% 14-MAY-2037		16.200	103.065	3,500,000,000	3,607,275,000
05-MAR	15.000% 18-JUN-2043		15.537	98.900	303,000,000	299,667,000

05-MAR	15.000% 18-JUN-2043		16.000	96.233	5,000,000,000	4,811,650,000
05-MAR	15.000% 18-JUN-2043		15.900	96.798	5,100,000	4,936,698
05-MAR	15.000% 18-JUN-2043		15.707	97.906	510,700,000	500,005,942
05-MAR	15.000% 18-JUN-2043		15.292	100.370	350,000,000	351,295,000
05-MAR	15.000% 18-JUN-2043		15.997	96.250	5,000,000,000	4,812,500,000
05-MAR	15.000% 18-JUN-2043		15.750	97.658	1,741,000,000	1,700,219,941
05-MAR	15.000% 18-JUN-2043		16.100	95.674	5,000,000,000	4,783,700,000
05-MAR	15.000% 18-JUN-2043		15.000	102.169	29,400,000	30,037,686
05-MAR	15.000% 18-JUN-2043		15.650	98.238	17,500,000	17,191,650
05-MAR	15.000% 18-JUN-2043		16.103	95.657	5,000,000,000	4,782,850,000
05-MAR	18.500% 14-AUG-2042		16.400	121.256	400,000,000	485,024,000
05-MAR	17.500% 01-NOV-2040		16.000	113.529	500,000,000	567,645,000
05-MAR	14.875% 25-SEP-2024		13.070	107.459	9,400,000	10,101,146
05-MAR	14.250% 22-JUN-2034		15.227	97.321	250,000,000	243,302,500
05-MAR	14.375% 03-FEB-2033		16.400	91.390	30,400,000,000	27,782,560,000
05-MAR	14.375% 03-FEB-2033		15.049	97.468	200,000,000	194,936,000
05-MAR	16.000% 06-MAY-2027		14.400	109.048	1,000,000,000	1,090,480,000
05-MAR	16.000% 06-MAY-2027		14.500	108.794	1,000,000,000	1,087,940,000
05-MAR	14.250% 23-AUG-2029		13.900	101.503	78,900,000	80,085,867
05-MAR	17.000% 03-APR-2031		15.400	113.488	3,600,000	4,085,568
			TTLS		149,532,400,000	143,979,628,924