

Government Securities Daily Secondary Market Report for 12-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
12-MAR	0.000% 20-JUN-2024	8.501	8.767	97.724	18,500,000	18,078,940
12-MAR	0.000% 18-JUL-2024	10.892	11.281	96.321	40,000,000,000	38,528,400,000
12-MAR	0.000% 29-AUG-2024	11.701	12.067	94.832	79,000,000	74,917,280
12-MAR	0.000% 29-AUG-2024	10.294	10.577	95.425	209,600,000	200,010,800
12-MAR	0.000% 16-JAN-2025	12.850	12.971	90.160	20,000,000,000	18,032,000,000
12-MAR	0.000% 16-JAN-2025	12.570	12.686	90.354	10,000,000	9,035,400
12-MAR	0.000% 13-FEB-2025	13.000	13.061	89.255	55,900,000	49,893,545
12-MAR	0.000% 13-FEB-2025	12.703	12.760	89.475	55,900,000	50,016,525
12-MAR	17.000% 16-JAN-2025		13.250	105.395	13,000,000	13,701,350
12-MAR	14.000% 29-MAY-2025		13.454	104.500	30,000,000,000	31,350,000,000
12-MAR	14.000% 29-MAY-2025		12.833	105.186	95,100,000	100,031,886
12-MAR	14.000% 29-MAY-2025		13.350	104.615	28,700,000	30,024,505
12-MAR	14.000% 29-MAY-2025		12.300	105.779	151,300,000	160,043,627
12-MAR	14.000% 29-MAY-2025		13.500	104.450	3,500,000	3,655,741
12-MAR	14.000% 29-MAY-2025		13.550	104.395	1,000,000,000	1,043,950,000
12-MAR	14.000% 29-MAY-2025		12.500	105.556	50,000,000	52,778,000
12-MAR	13.500% 09-JUL-2026		12.750	103.689	20,000,000,000	20,737,800,000
12-MAR	16.000% 06-MAY-2027		17.579	101.669	200,000	203,338
12-MAR	16.000% 06-MAY-2027		14.500	109.087	20,000,000,000	21,817,400,000
12-MAR	15.000% 20-MAY-2032		16.200	98.825	5,000,000	4,941,250
12-MAR	15.000% 20-MAY-2032		14.750	105.347	3,000,000	3,160,410
12-MAR	14.375% 03-FEB-2033		15.049	97.743	50,000,000	48,871,500
12-MAR	14.375% 03-FEB-2033		15.049	97.743	35,000,000	34,210,050
12-MAR	14.375% 03-FEB-2033		15.950	93.628	1,000,000,000	936,280,000
12-MAR	14.250% 22-JUN-2034		16.400	92.067	120,000,000	110,480,400
12-MAR	16.000% 14-MAY-2037		16.260	103.054	500,000,000	515,270,000
12-MAR	16.000% 14-MAY-2037		16.500	101.792	3,000,000,000	3,053,760,000
12-MAR	16.000% 14-MAY-2037		15.604	106.641	126,500,000	134,900,865
12-MAR	16.000% 14-MAY-2037		16.500	101.792	1,000,000,000	1,017,920,000

12-MAR	16.000% 14-MAY-2037		15.210	108.901	1,500,000,000	1,633,515,000
12-MAR	16.000% 14-MAY-2037		16.503	101.776	4,000,000,000	4,071,040,000
12-MAR	16.000% 14-MAY-2037		15.213	108.884	1,500,000,000	1,633,260,000
12-MAR	16.000% 14-MAY-2037		16.400	102.315	1,000,000,000	1,023,150,000
12-MAR	16.000% 14-MAY-2037		15.958	104.680	100,000,000	104,680,000
12-MAR	16.000% 14-MAY-2037		16.500	101.792	4,000,000,000	4,071,680,000
12-MAR	16.000% 14-MAY-2037		16.293	102.879	3,808,000,000	3,917,632,320
12-MAR	16.000% 14-MAY-2037		15.800	105.549	2,850,000,000	3,008,146,500
12-MAR	17.500% 01-NOV-2040		15.846	114.830	5,000,000	5,741,500
12-MAR	17.500% 01-NOV-2040		16.800	109.089	18,400,000	20,072,376
12-MAR	17.500% 01-NOV-2040		15.671	115.941	300,000,000	347,823,000
12-MAR	17.500% 01-NOV-2040		16.543	110.583	1,150,000,000	1,271,704,500
12-MAR	18.500% 14-AUG-2042		15.350	119.433	194,800,000	232,656,000
12-MAR	18.500% 14-AUG-2042		16.200	113.645	135,000,000	153,420,750
12-MAR	15.000% 18-JUN-2043		16.550	93.515	1,000,000,000	935,150,000
12-MAR	15.000% 18-JUN-2043		16.730	92.569	3,000,000,000	2,777,070,000
12-MAR	15.000% 18-JUN-2043		16.623	93.129	3,000,000,000	2,793,870,000
12-MAR	15.000% 18-JUN-2043		16.037	96.309	26,000,000	25,040,340
12-MAR	15.000% 18-JUN-2043		16.620	93.145	3,000,000,000	2,794,350,000
12-MAR	15.000% 18-JUN-2043		16.727	92.585	3,000,000,000	2,777,550,000
12-MAR	15.000% 18-JUN-2043		16.600	93.251	3,000,000,000	2,797,530,000
12-MAR	15.000% 18-JUN-2043		16.300	94.859	1,000,000,000	948,590,000
12-MAR	15.000% 18-JUN-2043		16.728	92.580	2,800,000,000	2,592,240,000
12-MAR	15.000% 18-JUN-2043		16.000	96.519	9,609,300,000	9,274,800,267
12-MAR	15.000% 18-JUN-2043		15.650	98.523	91,400,000	90,050,022
12-MAR	15.000% 18-JUN-2043		16.600	93.251	1,000,000,000	932,510,000
12-MAR	15.000% 18-JUN-2043		16.400	94.317	1,000,000,000	943,170,000
12-MAR	15.000% 18-JUN-2043		15.500	99.406	201,200,000	200,004,872
TOTAL					189,899,300,000	