

Government Securities Daily Secondary Market Report for 13-March- 2024

VALUE DATE	SECURITY COUPON/MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
13-MAR	0.000% 28-MAR-2024	10.189	10.703	99.583	50,000,000	49,791,500
13-MAR	0.000% 28-MAR-2024	10.189	10.703	99.583	50,000,000	49,791,500
13-MAR	0.000% 06-JUN-2024	10.501	10.932	97.613	5,000,000,000	4,880,650,000
13-MAR	0.000% 20-JUN-2024	9.000	9.300	97.617	200,000	195,234
13-MAR	0.000% 01-AUG-2024	11.301	11.696	95.817	30,000,000,000	28,745,100,000
13-MAR	0.000% 12-SEP-2024	9.999	10.249	95.226	120,000,000	114,271,200
13-MAR	0.000% 24-OCT-2024	12.552	12.852	92.818	40,000,000,000	37,127,200,000
13-MAR	0.000% 02-JAN-2025	12.283	12.424	90.969	659,600,000	600,033,895
13-MAR	0.000% 16-JAN-2025	11.035	11.126	91.456	109,300,000	99,961,408
13-MAR	14.000% 29-MAY-2025		13.450	104.542	30,000,000,000	31,362,600,000
13-MAR	13.500% 09-JUL-2026		13.300	102.641	48,700,000	49,986,167
13-MAR	13.500% 09-JUL-2026		13.500	102.250	2,000,000	2,045,000
13-MAR	16.625% 27-AUG-2026		14.100	105.683	2,000,000,000	2,113,660,000
13-MAR	14.125% 13-JAN-2028		15.326	98.683	15,200,000	14,999,816
13-MAR	14.125% 13-JAN-2028		14.000	102.447	100,000,000	102,447,000
13-MAR	14.375% 03-FEB-2033		14.601	99.927	1,000,000,000	999,270,000
13-MAR	14.375% 03-FEB-2033		17.433	87.434	100,000,000	87,434,000
13-MAR	14.375% 03-FEB-2033		15.150	97.307	1,000,000,000	973,070,000
13-MAR	14.375% 03-FEB-2033		14.600	99.932	1,000,000,000	999,320,000
13-MAR	14.250% 22-JUN-2034		17.558	87.114	115,000,000	100,181,100
13-MAR	14.250% 22-JUN-2034		16.409	92.067	120,000,000	110,480,400
13-MAR	14.250% 22-JUN-2034		16.400	92.107	30,000,000	27,632,100
13-MAR	16.000% 14-MAY-2037		15.210	108.945	3,370,000,000	3,671,446,500
13-MAR	16.000% 14-MAY-2037		15.650	106.429	200,000,000	212,858,000
13-MAR	16.000% 14-MAY-2037		15.604	106.686	100,000,000	106,686,000
13-MAR	16.000% 14-MAY-2037		15.604	106.686	3,600,000	3,840,696
13-MAR	16.000% 14-MAY-2037		16.600	101.318	2,000,000,000	2,026,360,000
13-MAR	16.000% 14-MAY-2037		15.840	105.372	1,850,000,000	1,949,382,000
13-MAR	16.000% 14-MAY-2037		17.618	96.290	100,000,000	96,290,000

13-MAR	16.000% 14-MAY-2037		17.618	96.290	40,000,000	38,516,000
13-MAR	16.000% 14-MAY-2037		15.800	105.593	284,500,000	300,412,085
13-MAR	16.000% 14-MAY-2037		15.800	105.593	2,500,000,000	2,639,825,000
13-MAR	16.000% 14-MAY-2037		15.207	108.962	3,370,000,000	3,672,019,400
13-MAR	16.000% 14-MAY-2037		15.800	105.593	3,500,000,000	3,695,755,000
13-MAR	16.000% 14-MAY-2037		15.604	106.686	80,000,000	85,348,800
13-MAR	16.000% 14-MAY-2037		16.375	102.490	1,370,000,000	1,404,113,000
13-MAR	16.000% 14-MAY-2037		15.840	105.372	1,650,000,000	1,738,638,000
13-MAR	16.000% 14-MAY-2037		15.900	105.042	285,000,000	299,369,700
13-MAR	16.000% 14-MAY-2037		16.603	101.303	2,000,000,000	2,026,060,000
13-MAR	17.500% 01-NOV-2040		17.200	106.884	3,000,000	3,206,520
13-MAR	17.500% 01-NOV-2040		15.800	115.167	840,000,000	967,402,800
13-MAR	17.500% 01-NOV-2040		15.671	115.989	10,000,000	11,598,900
13-MAR	17.500% 01-NOV-2040		15.840	114.914	2,640,000,000	3,033,729,600
13-MAR	17.500% 01-NOV-2040		15.800	115.167	1,800,000,000	2,073,006,000
13-MAR	18.500% 14-AUG-2042		16.000	115.010	51,000,000	58,655,100
13-MAR	18.500% 14-AUG-2042		16.500	111.769	13,000,000	14,530,000
13-MAR	18.500% 14-AUG-2042		15.705	117.000	1,000,000	1,170,000
13-MAR	18.500% 14-AUG-2042		16.499	111.771	7,000,000	7,823,970
13-MAR	15.000% 18-JUN-2043		16.560	93.503	1,000,000,000	935,030,000
13-MAR	15.000% 18-JUN-2043		16.730	92.610	5,000,000,000	4,630,500,000
13-MAR	15.000% 18-JUN-2043		16.727	92.626	5,000,000,000	4,631,300,000
13-MAR	15.000% 18-JUN-2043		15.750	97.984	3,300,000	3,233,472
13-MAR	15.000% 18-JUN-2043		15.481	99.559	50,000,000	49,779,500
13-MAR	15.000% 18-JUN-2043		16.000	96.559	414,300,000	400,043,937
13-MAR	15.000% 18-JUN-2043		16.560	93.503	4,000,000,000	3,740,120,000
13-MAR	15.000% 18-JUN-2043		16.563	93.487	5,000,000,000	4,674,350,000
13-MAR	15.000% 18-JUN-2043		16.600	93.291	4,500,000	4,198,095
13-MAR	15.000% 18-JUN-2043		16.550	93.556	5,000,000,000	4,677,800,000
13-MAR	15.000% 18-JUN-2043		15.300	100.646	222,700,000	224,138,642
TOTAL					165,282,900,000	