

Government Securities Daily Secondary Market Report for 14-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
14-MAR	0.000% 09-MAY-2024	10.598	11.085	98.400	2,145,000,000	2,110,680,000
14-MAR	0.000% 13-JUN-2024	9.644	9.999	97.652	500,000,000	488,260,000
14-MAR	0.000% 13-JUN-2024	9.644	9.999	97.652	5,000,000,000	4,882,600,000
14-MAR	0.000% 13-JUN-2024	9.644	9.999	97.652	260,000,000	253,895,200
14-MAR	0.000% 13-JUN-2024	9.644	9.999	97.652	4,000,000,000	3,906,080,000
14-MAR	0.000% 20-JUN-2024	8.998	9.299	97.641	30,000,000	29,292,300
14-MAR	0.000% 20-JUN-2024	8.998	9.299	97.641	70,000,000	68,348,700
14-MAR	0.000% 20-JUN-2024	8.499	8.767	97.769	102,300,000	100,017,687
14-MAR	0.000% 18-JUL-2024	10.159	10.500	96.612	40,000,000,000	38,644,800,000
14-MAR	0.000% 15-AUG-2024	8.999	9.234	96.342	5,700,000	5,491,494
14-MAR	0.000% 12-SEP-2024	12.001	12.362	94.354	209,000,000	197,199,860
14-MAR	0.000% 12-SEP-2024	12.001	12.362	94.354	5,000,000,000	4,717,700,000
14-MAR	0.000% 26-SEP-2024	12.349	12.701	93.781	30,000,000,000	28,134,300,000
14-MAR	0.000% 26-SEP-2024	11.200	11.489	94.327	159,100,000	150,074,257
14-MAR	0.000% 10-OCT-2024	12.450	12.777	93.316	30,000,000,000	27,994,800,000
14-MAR	0.000% 21-NOV-2024	12.530	12.769	92.038	3,952,400,000	3,637,709,912
14-MAR	0.000% 16-JAN-2025	12.851	12.976	90.217	700,000,000	631,519,000
14-MAR	0.000% 16-JAN-2025	11.000	11.092	91.506	109,300,000	100,016,296
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	3,000,000,000	2,649,900,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	8,000,000,000	7,066,400,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	10,000,000,000	8,833,000,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	5,000,000,000	4,416,500,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	10,000,000,000	8,833,000,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	355,000,000	313,571,500
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	10,000,000	8,833,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	1,000,000,000	883,300,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	60,000,000	52,998,000
14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	15,000,000	13,249,500

14-MAR	0.000% 13-MAR-2025	13.248	13.250	88.330	45,500,000,000	40,190,150,000
14-MAR	0.000% 13-MAR-2025	13.230	13.232	88.344	7,650,000,000	6,758,316,000
14-MAR	0.000% 13-MAR-2025	13.201	13.203	88.367	8,000,000,000	7,069,360,000
14-MAR	0.000% 13-MAR-2025	13.180	13.182	88.383	5,000,000,000	4,419,150,000
14-MAR	0.000% 13-MAR-2025	13.151	13.153	88.406	900,000,000	795,654,000
14-MAR	0.000% 13-MAR-2025	13.101	13.103	88.445	3,000,000,000	2,653,350,000
14-MAR	0.000% 13-MAR-2025	12.609	12.611	88.830	10,000,000,000	8,883,000,000
14-MAR	14.000% 01-AUG-2024		11.473	102.506	20,000,000,000	20,501,200,000
14-MAR	14.000% 08-AUG-2024		11.310	102.350	100,000,000,000	102,350,000,000
14-MAR	14.000% 29-MAY-2025		12.797	105.297	30,000,000,000	31,589,100,000
14-MAR	14.000% 29-MAY-2025		13.250	104.798	710,000,000	744,065,800
14-MAR	14.000% 29-MAY-2025		12.500	105.626	50,000,000	52,813,000
14-MAR	14.000% 29-MAY-2025		13.454	104.575	30,000,000,000	31,372,500,000
14-MAR	16.625% 27-AUG-2026		13.500	106.986	452,000,000	483,576,720
14-MAR	16.625% 27-AUG-2026		13.500	106.986	190,000,000	203,273,400
14-MAR	14.125% 13-JAN-2028		14.700	100.475	65,000,000	65,308,750
14-MAR	14.125% 13-JAN-2028		14.000	102.485	100,000,000	102,485,000
14-MAR	14.125% 13-JAN-2028		14.750	100.334	33,500,000	33,611,890
14-MAR	14.125% 13-JAN-2028		14.000	102.485	50,000,000	51,242,500
14-MAR	14.125% 13-JAN-2028		14.750	100.334	125,000,000	125,417,500
14-MAR	14.125% 13-JAN-2028		14.700	100.475	110,000,000	110,522,500
14-MAR	16.000% 14-NOV-2030		16.000	104.850	15,000,000,000	15,727,500,000
14-MAR	16.000% 14-NOV-2030		16.000	104.850	15,000,000,000	15,727,500,000
14-MAR	16.375% 04-MAR-2032		15.003	106.270	3,000,000,000	3,188,100,000
14-MAR	16.375% 04-MAR-2032		15.900	102.109	3,000,000,000	3,063,270,000
14-MAR	16.375% 04-MAR-2032		14.500	108.711	69,000,000	75,010,590
14-MAR	16.375% 04-MAR-2032		15.897	102.122	3,000,000,000	3,063,660,000
14-MAR	16.375% 04-MAR-2032		15.000	106.285	3,000,000,000	3,188,550,000
14-MAR	14.375% 03-FEB-2033		14.750	99.244	150,000,000	148,866,000

14-MAR	14.375% 03-FEB-2033		15.750	94.597	45,000,000	42,568,650
14-MAR	14.375% 03-FEB-2033		14.750	99.244	300,000,000	297,732,000
14-MAR	14.375% 03-FEB-2033		15.750	94.597	15,000,000	14,189,550
14-MAR	14.375% 03-FEB-2033		15.750	94.597	60,000,000	56,758,200
14-MAR	14.375% 03-FEB-2033		16.000	93.486	3,000,000,000	2,804,580,000
14-MAR	14.375% 03-FEB-2033		15.750	94.597	10,000,000	9,459,700
14-MAR	14.375% 03-FEB-2033		15.750	94.597	30,000,000	28,379,100
14-MAR	16.250% 08-NOV-2035		15.150	110.874	40,000,000	44,349,529
14-MAR	16.000% 14-MAY-2037		15.604	106.730	130,000,000	138,749,000
14-MAR	16.000% 14-MAY-2037		15.800	105.637	340,000,000	359,165,800
14-MAR	16.000% 14-MAY-2037		16.400	102.403	1,000,000,000	1,024,030,000
14-MAR	16.000% 14-MAY-2037		15.213	108.971	1,370,000,000	1,492,902,700
14-MAR	16.000% 14-MAY-2037		16.000	104.540	30,000,000	31,362,000
14-MAR	16.000% 14-MAY-2037		16.008	104.496	120,000,000	125,395,200
14-MAR	16.000% 14-MAY-2037		16.320	102.825	3,800,000,000	3,907,350,000
14-MAR	16.000% 14-MAY-2037		16.285	103.010	340,000,000	350,234,000
14-MAR	16.000% 14-MAY-2037		16.370	102.561	1,370,000,000	1,405,085,700
14-MAR	16.000% 14-MAY-2037		15.604	106.730	84,000,000	89,653,200
14-MAR	16.000% 14-MAY-2037		16.300	102.930	30,000,000	30,879,000
14-MAR	16.000% 14-MAY-2037		15.213	108.971	1,700,000,000	1,852,507,000
14-MAR	16.000% 14-MAY-2037		15.610	106.696	100,000,000	106,696,000
14-MAR	16.000% 14-MAY-2037		15.210	108.989	3,070,000,000	3,345,962,300
14-MAR	17.500% 01-NOV-2040		16.210	112.672	2,000,000,000	2,253,440,000
14-MAR	17.500% 01-NOV-2040		16.543	110.680	1,700,000,000	1,881,560,000
14-MAR	17.500% 01-NOV-2040		18.022	102.561	1,370,000,000	1,405,085,700
14-MAR	17.500% 01-NOV-2040		18.022	102.561	1,370,000,000	1,405,085,700
14-MAR	18.500% 14-AUG-2042		15.743	116.792	700,000	817,544
14-MAR	18.500% 14-AUG-2042		17.669	104.839	20,000,000	20,967,800
14-MAR	18.500% 14-AUG-2042		15.750	116.742	12,000,000	14,009,000
14-MAR	15.000% 18-JUN-2043		16.010	96.544	2,000,000,000	1,930,880,000

14-MAR	15.000% 18-JUN-2043		16.010	96.544	2,000,000,000	1,930,880,000
14-MAR	15.000% 18-JUN-2043		15.700	98.314	101,700,000	99,985,338
14-MAR	15.000% 18-JUN-2043		16.730	92.651	2,000,000,000	1,853,020,000
14-MAR	15.000% 18-JUN-2043		16.730	92.651	2,000,000,000	1,853,020,000
14-MAR	15.000% 18-JUN-2043		15.007	102.494	100,000,000	102,494,000
14-MAR	15.000% 18-JUN-2043		16.750	92.547	30,000,000,000	27,764,100,000
TOTAL					525,495,700,000	