

Government Securities Daily Secondary Market Report for 20-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
20-MAR	0.000% 13-MAR-2025	13.150	13.166	88.576	20,000,000,000	17,715,200,000
20-MAR	0.000% 27-FEB-2025	13.000	13.047	89.085	1,000,000,000	890,850,000
20-MAR	0.000% 27-FEB-2025	12.800	12.846	89.235	19,000,000	16,954,650
20-MAR	0.000% 26-SEP-2024	11.891	12.229	94.171	90,300,000	85,036,413
20-MAR	0.000% 16-JAN-2025	12.040	12.162	90.941	66,000,000	60,020,929
20-MAR	0.000% 16-JAN-2025	12.000	12.121	90.968	109,900,000	99,973,832
20-MAR	0.000% 12-SEP-2024	11.000	11.314	94.963	82,200,000	78,059,586
20-MAR	0.000% 16-JAN-2025	10.000	10.084	92.358	54,200,000	50,058,198
20-MAR	0.000% 11-APR-2024	9.595	10.040	99.425	1,400,000,000	1,391,950,000
20-MAR	0.000% 25-APR-2024	9.600	10.027	99.062	1,500,000,000	1,485,930,000
20-MAR	16.000% 14-MAY-2037		15.830	105.736	2,619,000,000	2,769,225,840
20-MAR	16.000% 14-MAY-2037		15.830	105.736	2,900,000,000	3,066,344,000
20-MAR	16.000% 14-MAY-2037		16.540	101.940	3,195,000,000	3,256,983,000
20-MAR	16.000% 14-MAY-2037		15.800	105.902	2,969,000,000	3,144,230,380
20-MAR	16.000% 14-MAY-2037		15.800	105.902	2,550,000,000	2,700,501,000
20-MAR	16.000% 14-MAY-2037		15.250	109.020	10,000,000	10,902,000
20-MAR	16.000% 14-MAY-2037		16.500	102.147	3,000,000,000	3,064,410,000
20-MAR	16.000% 14-MAY-2037		15.000	110.488	1,810,200,000	2,000,053,776
20-MAR	16.000% 14-MAY-2037		15.207	109.270	3,007,000,000	3,285,748,900
20-MAR	16.000% 14-MAY-2037		16.503	102.132	4,000,000,000	4,085,280,000
20-MAR	16.000% 14-MAY-2037		16.500	102.147	1,000,000,000	1,021,470,000
20-MAR	16.000% 14-MAY-2037		16.100	104.265	5,000,000,000	5,213,250,000

20-MAR	16.000% 14-MAY-2037		15.800	105.902	5,500,000,000	5,824,610,000
20-MAR	16.000% 14-MAY-2037		15.210	109.252	3,007,000,000	3,285,207,640
20-MAR	17.750% 08-MAY-2042		15.830	116.702	893,000,000	1,042,148,860
20-MAR	17.750% 08-MAY-2042		15.830	116.702	525,000,000	612,685,500
20-MAR	17.750% 08-MAY-2042		15.800	116.898	1,418,000,000	1,657,613,640
20-MAR	15.000% 18-JUN-2043		16.700	93.053	270,000,000	251,243,100
20-MAR	15.000% 18-JUN-2043		16.215	95.651	14,300,000	13,678,093
20-MAR	15.000% 18-JUN-2043		17.345	89.793	500,000,000	448,965,000
20-MAR	18.500% 14-AUG-2042		16.250	113.710	4,500,000	5,116,950
20-MAR	18.500% 14-AUG-2042		16.000	115.350	2,000,000	2,307,000
20-MAR	18.500% 14-AUG-2042		16.000	115.351	100,000,000	115,351,000
20-MAR	18.500% 14-AUG-2042		16.250	113.710	1,000,000	1,137,096
20-MAR	18.500% 14-AUG-2042		16.300	113.386	432,200,000	490,054,292
20-MAR	18.500% 14-AUG-2042		16.250	113.710	1,000,000	1,137,100
20-MAR	18.500% 14-AUG-2042		15.507	118.715	13,400,000	15,907,810
20-MAR	14.000% 29-MAY-2025		13.650	104.588	35,000,000,000	36,605,800,000
20-MAR	14.000% 29-MAY-2025		13.650	104.588	1,200,000	1,255,056
20-MAR	17.500% 01-NOV-2040		16.209	112.969	3,900,000	4,405,791
20-MAR	17.500% 01-NOV-2040		16.543	110.970	150,000,000	166,455,000
20-MAR	14.375% 03-FEB-2033		14.880	98.857	50,000,000	49,428,500
20-MAR	14.375% 03-FEB-2033		15.001	98.284	120,000,000	117,940,800
20-MAR	16.625% 27-AUG-2026		14.000	106.168	282,600,000	300,030,768
20-MAR	17.000% 16-JAN-2025		13.300	105.653	500,000,000	528,265,000
20-MAR	19.500% 18-DEC-2025		15.000	111.451	5,000,000	5,572,569

20-MAR	19.500% 18-DEC-2025		19.000	105.428	5,000,000	5,271,399
20-MAR	19.500% 18-DEC-2025		19.000	105.428	5,000,000	5,271,399
			TOTAL		105,185,900,000	107,049,291,867