

Government Securities Daily Secondary Market Report for 07-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(% p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
07-MAR	0.000% 28-MAR-2024	10.193	10.697	99.417	150,000,000	149,125,500
07-MAR	0.000% 28-MAR-2024	10.193	10.697	99.417	50,000,000	49,708,500
07-MAR	0.000% 06-JUN-2024	9.006	9.315	97.804	4,473,000,000	4,374,772,920
07-MAR	0.000% 06-JUN-2024	9.002	9.310	97.805	4,473,000,000	4,374,817,650
07-MAR	0.000% 20-JUN-2024	9.001	9.293	97.476	138,500,000	135,004,260
07-MAR	0.000% 01-AUG-2024	11.292	11.676	95.650	30,000,000,000	28,695,000,000
07-MAR	0.000% 29-AUG-2024	10.000	10.260	95.425	8,400,000	8,015,700
07-MAR	0.000% 29-AUG-2024	10.000	10.260	95.425	167,700,000	160,027,725
07-MAR	0.000% 12-SEP-2024	12.248	12.609	94.036	30,000,000,000	28,210,800,000
07-MAR	0.000% 07-NOV-2024	11.529	11.745	92.817	3,000,000,000	2,784,510,000
07-MAR	0.000% 21-NOV-2024	10.519	10.678	93.054	10,000,000,000	9,305,400,000
07-MAR	0.000% 21-NOV-2024	10.430	10.586	93.109	10,000,000,000	9,310,900,000
07-MAR	0.000% 05-DEC-2024	11.525	11.689	92.064	9,000,000,000	8,285,760,000
07-MAR	0.000% 05-DEC-2024	11.430	11.592	92.124	9,000,000,000	8,291,160,000
07-MAR	0.000% 19-DEC-2024	11.529	11.668	91.688	3,000,000,000	2,750,640,000
07-MAR	0.000% 02-JAN-2025	12.530	12.664	90.635	4,000,000	3,625,400
07-MAR	0.000% 27-FEB-2025	13.000	13.018	88.719	3,620,000,000	3,211,627,800
07-MAR	14.000% 08-AUG-2024		11.354	102.115	100,000,000,000	102,115,000,000
07-MAR	14.000% 29-MAY-2025		12.000	105.946	80,000,000	84,756,800
07-MAR	14.000% 29-MAY-2025		12.785	105.060	20,000,000,000	21,012,000,000
07-MAR	14.000% 29-MAY-2025		12.785	105.060	30,000,000,000	31,518,000,000
07-MAR	16.625% 27-AUG-2026		14.000	105.656	94,700,000	100,056,232
07-MAR	16.000% 06-MAY-2027		14.500	108.877	7,000,000,000	7,621,390,000
07-MAR	14.125% 13-JAN-2028		14.500	100.772	1,000,000,000	1,007,720,000
07-MAR	14.125% 13-JAN-2028		14.497	100.781	1,000,000,000	1,007,810,000
07-MAR	14.250% 23-AUG-2029		14.500	99.341	1,000,000,000	993,410,000

07-MAR	14.250% 23-AUG-2029		16.450	92.513	22,000,000	20,352,860
07-MAR	16.375% 04-MAR-2032		15.000	114.154	3,600,000	4,109,544
07-MAR	16.375% 04-MAR-2032		15.430	112.126	4,006,000,000	4,491,767,560
07-MAR	16.375% 04-MAR-2032		15.430	112.126	2,800,000,000	3,139,528,000
07-MAR	16.375% 04-MAR-2032		15.430	112.126	4,850,000,000	5,438,111,000
07-MAR	16.375% 04-MAR-2032		15.010	114.109	175,300,000	200,033,077
07-MAR	16.375% 04-MAR-2032		15.980	109.612	10,000,000,000	10,961,200,000
07-MAR	16.375% 04-MAR-2032		15.430	112.126	90,000,000	100,913,400
07-MAR	16.375% 04-MAR-2032		15.430	112.126	174,000,000	195,099,240
07-MAR	16.375% 04-MAR-2032		15.430	112.126	2,150,000,000	2,410,709,000
07-MAR	14.375% 03-FEB-2033		15.049	97.547	153,000,000	149,246,910
07-MAR	14.250% 22-JUN-2034		16.000	93.699	1,200,000	1,124,388
07-MAR	16.000% 14-MAY-2037		15.788	105.395	4,000,000	4,215,800
07-MAR	16.000% 14-MAY-2037		15.297	108.176	3,970,000,000	4,294,587,200
07-MAR	16.000% 14-MAY-2037		15.300	108.159	3,970,000,000	4,293,912,300
07-MAR	16.000% 14-MAY-2037		15.925	104.640	1,500,000,000	1,569,600,000
07-MAR	16.000% 14-MAY-2037		15.650	106.165	250,000,000	265,412,500
07-MAR	16.000% 14-MAY-2037		15.925	104.640	500,000,000	523,200,000
07-MAR	16.000% 14-MAY-2037		16.150	103.421	200,000,000	206,841,246
07-MAR	16.000% 14-MAY-2037		16.285	102.700	4,000,000,000	4,108,000,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	100,000,000	104,640,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	400,000,000	418,560,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	600,000,000	627,840,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	800,000,000	837,120,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	100,000,000	104,640,000
07-MAR	16.000% 14-MAY-2037		15.968	104.408	96,000,000	100,231,680
07-MAR	16.000% 14-MAY-2037		15.925	104.640	100,000,000	104,640,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	300,000,000	313,920,000

07-MAR	16.000% 14-MAY-2037		15.925	104.640	200,000,000	209,280,000
07-MAR	16.000% 14-MAY-2037		16.050	103.960	3,000,000,000	3,118,800,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	400,000,000	418,560,000
07-MAR	16.000% 14-MAY-2037		15.810	105.273	3,600,000,000	3,789,828,000
07-MAR	16.000% 14-MAY-2037		15.810	105.273	4,000,000,000	4,210,920,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	100,000,000	104,640,000
07-MAR	16.000% 14-MAY-2037		15.850	105.052	300,000,000	315,156,000
07-MAR	16.000% 14-MAY-2037		16.216	103.067	2,988,000,000	3,079,641,960
07-MAR	16.000% 14-MAY-2037		16.295	102.647	420,000,000	431,117,400
07-MAR	16.000% 14-MAY-2037		15.700	105.885	7,000,000,000	7,411,950,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	800,000,000	837,120,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	300,000,000	313,920,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	300,000,000	313,920,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	100,000,000	104,640,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	100,000,000	104,640,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	100,000,000	104,640,000
07-MAR	16.000% 14-MAY-2037		15.925	104.640	200,000,000	209,280,000
07-MAR	16.000% 14-MAY-2037		15.928	104.624	3,000,000,000	3,138,720,000
07-MAR	16.000% 14-MAY-2037		15.800	105.329	3,600,000,000	3,791,844,000
07-MAR	16.000% 14-MAY-2037		15.800	105.329	4,000,000,000	4,213,160,000
07-MAR	16.000% 14-MAY-2037		16.000	104.231	20,000,000	20,846,200
Total					407,802,600,000	