

Government Securities Daily Secondary Market Report for 15-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
15-MAR	0.000% 29-AUG-2024	12.340	13.544	94.354	200,000	188,708
15-MAR	0.000% 13-MAR-2025	11.734	13.289	88.330	10,000,000,000	8,833,000,000
15-MAR	0.000% 13-MAR-2025	11.734	13.289	88.330	472,500,000	417,359,250
15-MAR	0.000% 13-MAR-2025	11.734	13.289	88.330	2,370,000,000	2,093,421,000
15-MAR	0.000% 13-MAR-2025	11.734	13.289	88.330	3,000,000,000	2,649,900,000
15-MAR	0.000% 27-FEB-2025	11.721	13.237	88.793	1,000,000,000	887,930,000
15-MAR	0.000% 13-MAR-2025	11.692	13.235	88.372	300,000,000	265,116,000
15-MAR	0.000% 13-MAR-2025	11.658	13.191	88.406	22,700,000	20,068,162
15-MAR	0.000% 13-MAR-2025	11.591	13.105	88.473	1,288,600,000	1,140,063,078
15-MAR	0.000% 13-MAR-2025	11.591	13.105	88.473	12,000,000,000	10,616,760,000
15-MAR	0.000% 13-MAR-2025	11.591	13.105	88.473	678,200,000	600,023,886
15-MAR	0.000% 13-MAR-2025	11.512	13.005	88.551	2,485,000,000	2,200,492,350
15-MAR	0.000% 19-DEC-2024	11.577	12.886	91.151	500,000,000	455,755,000
15-MAR	0.000% 13-MAR-2025	11.382	12.840	88.680	157,900,000	140,025,720
15-MAR	0.000% 21-NOV-2024	11.510	12.739	92.085	3,952,400,000	3,639,567,540
15-MAR	0.000% 13-MAR-2025	11.232	12.648	88.830	10,000,000,000	8,883,000,000
15-MAR	0.000% 12-SEP-2024	11.386	12.434	94.354	188,000,000	177,385,520
15-MAR	0.000% 12-SEP-2024	11.192	12.204	94.450	1,064,000,000	1,004,948,000
15-MAR	0.000% 16-JAN-2025	10.900	12.112	90.832	220,200,000	200,012,064
15-MAR	0.000% 12-SEP-2024	11.103	12.098	94.494	1,064,000,000	1,005,416,160
15-MAR	0.000% 16-JAN-2025	10.486	11.603	91.180	54,900,000	50,057,820

15-MAR	0.000% 16-JAN-2025	10.486	11.603	91.180	27,500,000	25,074,500
15-MAR	0.000% 26-SEP-2024	10.390	11.282	94.449	211,800,000	200,042,982
15-MAR	0.000% 28-MAR-2024	10.164	10.719	99.638	800,000,000	797,104,000
15-MAR	0.000% 28-MAR-2024	10.164	10.719	99.638	80,100,000	79,810,038
15-MAR	17.000% 03-APR-2031		15.718	112.556	200,000,000	225,112,000
15-MAR	17.000% 03-APR-2031		16.400	109.655	75,698,300,000	83,006,970,865
15-MAR	17.000% 03-APR-2031		16.150	110.707	18,100,000	20,037,967
15-MAR	14.125% 13-JAN-2028		14.700	100.514	260,100,000	261,436,914
15-MAR	14.125% 13-JAN-2028		14.900	99.950	100,000,000	99,950,000
15-MAR	14.125% 13-JAN-2028		14.700	100.514	210,000,000	211,079,400
15-MAR	14.125% 13-JAN-2028		14.700	100.514	16,500,000	16,584,810
15-MAR	14.125% 13-JAN-2028		14.750	100.373	125,000,000	125,466,250
15-MAR	14.125% 13-JAN-2028		14.550	100.940	19,100,000	19,279,540
15-MAR	14.125% 13-JAN-2028		14.000	102.523	150,000,000	153,784,500
15-MAR	14.125% 13-JAN-2028		14.550	100.940	16,500,000	16,655,100
15-MAR	16.625% 27-AUG-2026		14.100	105.762	1,300,000,000	1,374,906,000
15-MAR	16.000% 06-MAY-2027		14.509	109.190	20,000,000,000	21,838,000,000
15-MAR	14.375% 03-FEB-2033		14.750	99.283	23,600,000	23,430,788
15-MAR	14.375% 03-FEB-2033		16.000	93.525	482,000,000	450,790,500
15-MAR	14.375% 03-FEB-2033		15.500	95.768	52,000,000	49,799,360
15-MAR	14.375% 03-FEB-2033		14.750	99.283	2,200,000	2,184,226
15-MAR	14.375% 03-FEB-2033		15.049	97.861	80,000,000	78,288,800
15-MAR	14.375% 03-FEB-2033		16.000	93.525	108,000,000	101,007,000
15-MAR	14.375% 03-FEB-2033		16.000	93.525	575,000,000	537,768,750

15-MAR	14.375% 03-FEB-2033		14.953	98.313	102,900,000	101,164,077
15-MAR	14.375% 03-FEB-2033		16.000	93.525	83,000,000	77,625,750
15-MAR	14.375% 03-FEB-2033		15.759	94.597	60,000,000	56,758,200
15-MAR	14.375% 03-FEB-2033		14.953	98.313	19,600,000	19,269,348
15-MAR	14.375% 03-FEB-2033		16.000	93.525	23,387,000,000	21,872,691,750
15-MAR	14.375% 03-FEB-2033		16.000	93.525	3,365,000,000	3,147,116,250
15-MAR	14.375% 03-FEB-2033		15.550	95.540	220,000,000	210,188,000
15-MAR	14.375% 03-FEB-2033		15.750	94.637	1,000,000,000	946,370,000
15-MAR	16.375% 04-MAR-2032		15.700	103.059	241,700,000	249,093,603
15-MAR	14.250% 22-JUN-2034		15.000	98.845	102,500,000	101,316,125
15-MAR	16.000% 14-NOV-2030		15.800	105.703	74,000,000	78,220,220
15-MAR	16.000% 14-NOV-2030		15.800	105.703	20,762,000,000	21,946,056,860
15-MAR	16.000% 14-NOV-2030		15.800	105.703	428,000,000	452,408,840
15-MAR	16.000% 14-NOV-2030		15.800	105.703	510,000,000	539,085,300
15-MAR	16.000% 14-NOV-2030		15.800	105.703	96,000,000	101,474,880
15-MAR	16.000% 14-NOV-2030		15.800	105.703	2,987,000,000	3,157,348,610
15-MAR	17.500% 01-NOV-2040		15.842	115.000	130,000,000	149,500,000
15-MAR	14.000% 29-MAY-2025		13.650	104.399	35,000,000,000	36,539,650,000
15-MAR	15.000% 20-MAY-2032		15.700	101.130	198,000,000	200,237,400
15-MAR	15.000% 20-MAY-2032		15.601	101.571	1,400,000	1,421,994
15-MAR	16.000% 14-MAY-2037		16.050	104.313	24,000,000	25,035,120
15-MAR	16.000% 14-MAY-2037		16.100	104.043	50,000,000	52,021,500
15-MAR	16.000% 14-MAY-2037		16.050	104.313	192,000,000	200,280,960
15-MAR	16.000% 14-MAY-2037		16.500	101.925	50,000,000	50,962,498

15-MAR	16.000% 14-MAY-2037		16.000	104.584	150,000,000	156,876,000
15-MAR	16.000% 14-MAY-2037		16.050	104.313	970,000,000	1,011,836,100
15-MAR	16.000% 14-MAY-2037		15.700	106.237	47,100,000	50,037,627
15-MAR	16.000% 14-MAY-2037		15.604	106.774	10,000,000	10,677,400
15-MAR	16.000% 14-MAY-2037		16.300	102.975	50,000,000	51,487,500
15-MAR	16.000% 14-MAY-2037		16.100	104.043	150,000,000	156,064,500
15-MAR	16.000% 14-MAY-2037		16.100	104.043	790,000,000	821,939,700
15-MAR	16.000% 14-MAY-2037		16.285	103.054	2,000,000,000	2,061,080,000
15-MAR	16.000% 14-MAY-2037		16.100	104.043	2,000,000,000	2,080,860,000
15-MAR	16.000% 14-MAY-2037		16.000	104.584	20,900,000	21,858,056
15-MAR	16.000% 14-MAY-2037		16.100	104.043	1,000,000,000	1,040,430,000
15-MAR	16.000% 14-MAY-2037		16.050	104.313	385,000,000	401,605,050
15-MAR	16.000% 14-MAY-2037		16.100	104.043	2,000,000,000	2,080,860,000
15-MAR	16.000% 14-MAY-2037		16.100	104.043	2,000,000,000	2,080,860,000
15-MAR	16.000% 14-MAY-2037		15.604	106.774	400,000,000	427,096,000
15-MAR	16.000% 14-MAY-2037		16.250	103.240	1,400,000	1,445,360
15-MAR	16.000% 14-MAY-2037		15.557	107.043	300,000,000	321,129,000
15-MAR	16.000% 14-MAY-2037		16.050	104.313	289,000,000	301,464,570
15-MAR	16.000% 14-MAY-2037		16.300	102.975	1,000,000,000	1,029,750,000
15-MAR	16.000% 14-MAY-2037		16.285	103.054	2,000,000,000	2,061,080,000
15-MAR	16.000% 14-MAY-2037		16.285	103.054	1,000,000,000	1,030,540,000
15-MAR	16.000% 14-MAY-2037		16.285	103.054	2,000,000,000	2,061,080,000
15-MAR	16.000% 14-MAY-2037		15.900	105.130	300,000,000	315,390,000
15-MAR	17.750% 08-MAY-2042		16.450	112.542	500,000	562,710
15-MAR	17.750% 08-MAY-2042		15.700	117.312	200,000,000	234,623,206

15-MAR	17.750% 08-MAY-2042		16.200	114.092	200,000,000	228,184,000
15-MAR	14.000% 08-AUG-2024		11.184	102.430	40,000,000,000	40,972,000,000
15-MAR	15.000% 18-JUN-2043		16.022	96.519	233,200,000	225,082,308
15-MAR	15.000% 18-JUN-2043		15.200	101.337	59,300,000	60,092,841
15-MAR	15.000% 18-JUN-2043		15.717	98.254	50,000,000	49,127,000
15-MAR	15.000% 18-JUN-2043		16.017	96.544	2,000,000,000	1,930,880,000
15-MAR	15.000% 18-JUN-2043		16.738	92.651	2,000,000,000	1,853,020,000
15-MAR	15.000% 18-JUN-2043		16.202	95.520	5,000,000	4,776,000
15-MAR	15.000% 18-JUN-2043		15.700	98.355	23,400,000	23,015,070
15-MAR	15.000% 18-JUN-2043		16.000	96.641	209,000,000	201,979,690
15-MAR	15.000% 18-JUN-2043		16.300	94.981	10,600,000	10,067,986
15-MAR	15.000% 18-JUN-2043		15.481	99.641	10,000,000	9,964,100
15-MAR	18.500% 14-AUG-2042		17.000	108.780	5,000,000	5,439,000
15-MAR	18.500% 14-AUG-2042		16.208	113.742	2,000,000,000	2,274,840,000
15-MAR	18.500% 14-AUG-2042		16.218	113.677	2,000,000,000	2,273,540,000
15-MAR	13.500% 09-JUL-2026		13.502	102.320	10,000,000	10,232,000
15-MAR	13.500% 09-JUL-2026		12.754	103.787	20,000,000,000	20,757,400,000
			TOTAL		328,337,900,000	335,970,624,607