

Government Securities Daily Secondary Market Report for 19-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
19-MAR	0.000% 16-JAN-2025	12.841	12.977	90.367	20,000,000,000	18,073,400,000
19-MAR	0.000% 02-JAN-2025	12.700	12.864	90.863	2,900,000	2,635,027
19-MAR	0.000% 24-OCT-2024	12.543	12.855	93.001	40,000,000,000	37,200,400,000
19-MAR	0.000% 19-DEC-2024	12.630	12.823	91.311	1,500,000,000	1,369,665,000
19-MAR	0.000% 19-DEC-2024	12.600	12.792	91.330	1,500,000,000	1,369,950,000
19-MAR	0.000% 21-NOV-2024	12.500	12.749	92.201	4,300,000	3,964,643
19-MAR	0.000% 26-SEP-2024	12.345	12.708	93.932	50,000,000,000	46,966,000,000
19-MAR	0.000% 16-JAN-2025	11.501	11.610	91.285	109,600,000	100,048,360
19-MAR	0.000% 05-DEC-2024	11.000	11.169	92.708	9,000,000,000	8,343,720,000
19-MAR	0.000% 19-DEC-2024	10.999	11.146	92.347	3,000,000,000	2,770,410,000
19-MAR	0.000% 05-DEC-2024	10.970	11.139	92.726	9,000,000,000	8,345,340,000
19-MAR	0.000% 19-DEC-2024	10.970	11.116	92.366	3,000,000,000	2,770,980,000
19-MAR	0.000% 26-SEP-2024	10.499	10.762	94.792	105,500,000	100,005,560
19-MAR	0.000% 21-NOV-2024	10.000	10.159	93.662	10,000,000,000	9,366,200,000
19-MAR	0.000% 21-NOV-2024	9.969	10.128	93.680	10,000,000,000	9,368,000,000
19-MAR	0.000% 04-APR-2024	9.507	9.951	99.585	46,500,000	46,307,025
19-MAR	0.000% 20-JUN-2024	9.499	9.840	97.637	652,500,000	637,081,425
19-MAR	0.000% 20-JUN-2024	9.470	9.809	97.644	652,500,000	637,127,100
19-MAR	0.000% 20-JUN-2024	9.001	9.307	97.758	25,600,000	25,026,048
19-MAR	0.000% 07-NOV-2024	9.000	9.145	94.567	3,000,000,000	2,837,010,000
19-MAR	0.000% 07-NOV-2024	8.970	9.114	94.584	3,000,000,000	2,837,520,000
19-MAR	16.000% 14-MAY-2037		15.800	105.858	3,450,000,000	3,652,101,000

19-MAR	15.000% 18-JUN-2043		15.481	99.805	200,000,000	199,610,000
19-MAR	14.375% 03-FEB-2033		14.700	99.680	500,000,000	498,400,000
19-MAR	15.000% 18-JUN-2043		15.707	98.477	355,500,000	350,085,735
19-MAR	15.000% 18-JUN-2043		14.900	103.369	96,800,000	100,061,192
19-MAR	16.250% 08-NOV-2035		17.265	100.117	200,000,000	200,234,000
19-MAR	15.000% 18-JUN-2043		16.000	96.803	29,000,000	28,073,000
19-MAR	16.000% 14-MAY-2037		15.784	105.946	30,000,000	31,783,800
19-MAR	18.500% 14-AUG-2042		16.750	110.499	105,000,000	116,023,950
19-MAR	15.000% 18-JUN-2043		15.800	97.941	5,000,000	4,897,050
19-MAR	16.000% 14-MAY-2037		15.800	105.858	257,300,000	272,372,634
19-MAR	16.000% 14-MAY-2037		15.800	105.858	372,600,000	394,426,908
19-MAR	16.000% 14-MAY-2037		15.800	105.858	286,600,000	303,389,028
19-MAR	16.625% 27-AUG-2026		14.600	104.887	25,800,000,000	27,060,846,000
19-MAR	16.000% 14-MAY-2037		17.083	99.147	20,000,000	19,829,400
19-MAR	15.000% 18-JUN-2043		15.481	99.805	45,000,000	44,912,250
19-MAR	14.000% 29-MAY-2025		13.320	104.907	150,000,000	157,360,500
19-MAR	14.375% 03-FEB-2033		14.750	99.439	14,100,000	14,020,899
19-MAR	15.000% 18-JUN-2043		15.400	100.288	90,000,000	90,259,200
19-MAR	17.000% 16-JAN-2025		13.100	105.773	2,000,000,000	2,115,460,000
19-MAR	15.000% 18-JUN-2043		15.481	99.805	400,000,000	399,220,000
19-MAR	15.000% 18-JUN-2043		16.000	96.805	4,200,000,000	4,065,810,000
19-MAR	18.500% 14-AUG-2042		16.500	112.060	1,300,000,000	1,456,780,000
19-MAR	17.000% 16-JAN-2025		13.201	105.694	2,000,000,000	2,113,880,000
19-MAR	15.000% 18-JUN-2043		15.300	100.891	297,400,000	300,049,834

19-MAR	16.000% 14-MAY-2037		15.000	110.444	90,600,000	100,062,264
19-MAR	15.000% 18-JUN-2043		15.400	100.288	49,900,000	50,043,712
19-MAR	15.000% 18-JUN-2043		16.200	95.692	5,000,000	4,784,600
19-MAR	14.000% 08-AUG-2024		11.153	102.564	50,000,000,000	51,282,000,000
19-MAR	16.000% 14-MAY-2037		15.800	105.858	2,450,000,000	2,593,521,000
19-MAR	14.375% 03-FEB-2033		15.048	98.019	100,000,000	98,019,000
19-MAR	16.000% 14-MAY-2037		15.652	106.684	10,000,000	10,668,400
19-MAR	15.000% 18-JUN-2043		15.481	99.805	10,000,000	9,980,500
19-MAR	14.000% 08-AUG-2024		11.725	102.348	35,000,000,000	35,821,800,000
19-MAR	16.000% 14-MAY-2037		16.800	100.562	41,800,000	42,034,916
19-MAR	15.000% 18-JUN-2043		16.000	96.805	362,000,000	350,434,100
19-MAR	14.250% 22-JUN-2034		15.250	97.760	20,000,000	19,552,000
19-MAR	16.000% 14-MAY-2037		16.000	104.761	150,000,000	157,141,500
19-MAR	18.500% 14-AUG-2042		16.499	112.067	6,000,000	6,724,020
19-MAR	15.000% 18-JUN-2043		16.200	95.692	212,800,000	203,632,576
19-MAR	16.000% 14-MAY-2037		16.100	104.220	96,000,000	100,051,200
19-MAR	16.000% 14-MAY-2037		16.308	103.108	3,174,000,000	3,272,647,920
19-MAR	16.000% 14-MAY-2037		15.820	105.747	2,300,000,000	2,432,181,000
19-MAR	16.000% 14-MAY-2037		15.820	105.747	3,600,000,000	3,806,892,000
19-MAR	14.125% 13-JAN-2028		14.900	100.108	35,000,000,000	35,037,800,000
19-MAR	14.375% 03-FEB-2033		14.701	99.675	500,000,000	498,375,000
19-MAR	16.000% 14-MAY-2037		16.308	103.108	457,000,000	471,203,560
19-MAR	16.000% 14-MAY-2037		15.650	106.693	100,000,000	106,693,000
19-MAR	14.000% 29-MAY-2025		15.150	102.951	40,000,000	41,180,400

19-MAR	17.000% 03-APR-2031		15.479	113.790	1,800,000	2,048,220
19-MAR	16.000% 14-MAY-2037		15.800	105.858	108,000,000	114,326,640
19-MAR	16.000% 14-MAY-2037		15.800	105.858	284,600,000	301,271,868
19-MAR	14.375% 03-FEB-2033		16.320	92.289	44,400,000	40,976,316
19-MAR	15.000% 18-JUN-2043		15.300	100.891	446,100,000	450,074,751
			TOTAL		341,463,700,000	334,586,797,031