

Government Securities Daily Secondary Market Report for 25-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
25-MAR	0.000% 16-JAN-2025	12.800	12.949	90.567	72,000,000	65,208,240
25-MAR	0.000% 16-JAN-2025	12.800	12.949	90.567	208,900,000	189,194,463
25-MAR	0.000% 07-NOV-2024	12.649	12.949	92.707	30,000,000,000	27,812,100,000
25-MAR	0.000% 10-OCT-2024	12.449	12.800	93.644	30,000,000,000	28,093,200,000
25-MAR	0.000% 26-SEP-2024	12.361	12.738	94.104	30,000,000,000	28,231,200,000
25-MAR	0.000% 10-OCT-2024	12.387	12.734	93.674	50,000,000,000	46,837,000,000
25-MAR	0.000% 30-JAN-2025	12.000	12.104	90.724	385,800,000	350,012,428
25-MAR	0.000% 13-MAR-2025	12.000	12.023	89.601	200,000,000	179,202,000
25-MAR	0.000% 04-JUL-2024	11.089	11.541	97.023	50,000,000,000	48,511,500,000
25-MAR	0.000% 13-MAR-2025	10.999	11.019	90.385	25,500,000	23,048,175
25-MAR	0.000% 16-MAY-2024	10.501	10.986	98.526	40,600,000	40,001,556

25-MAR	0.000% 12-SEP-2024	10.501	10.795	95.311	200,000,000	190,622,000
25-MAR	0.000% 26-SEP-2024	10.216	10.473	95.077	9,500,000	9,032,315
25-MAR	0.000% 26-SEP-2024	10.000	10.246	95.176	1,000,000	951,760
25-MAR	0.000% 04-JUL-2024	9.498	9.829	97.439	120,000,000	116,926,800
25-MAR	0.000% 04-JUL-2024	8.909	9.200	97.594	35,800,000	34,938,652
25-MAR	14.250% 23-AUG-2029		15.650	95.948	1,500,000,000	1,439,220,000
25-MAR	17.000% 03-APR-2031		15.500	113.977	2,500,000	2,849,425
25-MAR	16.000% 06-MAY-2027		15.000	108.391	35,000,000,000	37,936,850,000
25-MAR	16.000% 06-MAY-2027		15.100	108.145	5,000,000,000	5,407,250,000
25-MAR	16.000% 06-MAY-2027		15.400	107.411	5,000,000,000	5,370,550,000
25-MAR	16.000% 06-MAY-2027		14.520	109.585	35,000,000,000	38,354,750,000
25-MAR	14.375% 03-FEB-2033		16.027	93.802	20,789,000,000	19,500,497,780

25-MAR	14.375% 03-FEB-2033		15.927	94.244	350,000,000	329,854,000
25-MAR	14.375% 03-FEB-2033		15.927	94.244	16,964,000,000	15,987,552,160
25-MAR	14.375% 03-FEB-2033		16.027	93.802	511,000,000	479,328,220
25-MAR	14.375% 03-FEB-2033		14.751	99.667	500,000,000	498,335,000
25-MAR	14.375% 03-FEB-2033		14.750	99.672	500,000,000	498,360,000
25-MAR	14.375% 03-FEB-2033		16.027	93.802	429,000,000	402,410,580
25-MAR	14.375% 03-FEB-2033		15.927	94.244	417,000,000	392,997,480
25-MAR	14.375% 03-FEB-2033		15.100	98.011	163,000,000	159,757,930
25-MAR	14.875% 10-MAY-2024		13.054	105.734	1,780,000,000	1,882,065,200
25-MAR	17.500% 01-NOV-2040		16.750	110.007	6,461,300,000	7,107,882,291
25-MAR	17.500% 01-NOV-2040		16.750	110.007	8,000,000	8,800,560
25-MAR	14.000% 29-MAY-2025		13.203	105.257	35,000,000,000	36,839,950,000

25-MAR	14.000% 29-MAY-2025		13.147	105.316	35,000,000,000	36,860,600,000
25-MAR	15.000% 20-MAY-2032		15.950	100.454	160,000,000	160,726,400
25-MAR	16.000% 14-MAY-2037		16.750	101.084	14,900,000	15,061,516
25-MAR	16.000% 14-MAY-2037		16.050	104.756	30,000,000	31,426,942
25-MAR	16.000% 14-MAY-2037		15.750	106.401	150,000,000	159,601,500
25-MAR	16.000% 14-MAY-2037		15.750	106.401	150,000,000	159,601,500
25-MAR	16.000% 14-MAY-2037		16.000	105.028	13,000,000	13,653,640
25-MAR	16.000% 14-MAY-2037		15.900	105.573	947,000,000	999,776,310
25-MAR	16.000% 14-MAY-2037		16.100	104.486	70,000,000	73,140,000
25-MAR	16.000% 14-MAY-2037		16.050	104.756	30,000,000	31,426,942
25-MAR	14.000% 08-AUG-2024		11.075	102.776	40,000,000	41,110,400
25-MAR	15.000% 18-JUN-2043		15.906	97.581	90,000,000	87,822,900

25-MAR	15.000% 18-JUN-2043		15.600	99.347	400,000,000	397,388,000
25-MAR	15.000% 18-JUN-2043		16.500	94.314	6,000,000	5,658,840
25-MAR	15.000% 18-JUN-2043		16.523	94.190	90,000,000	84,771,000
25-MAR	15.000% 18-JUN-2043		16.740	93.050	419,400,000	390,251,700
25-MAR	15.000% 18-JUN-2043		15.906	97.581	100,000,000	97,581,000
25-MAR	15.000% 18-JUN-2043		15.906	97.581	50,000,000	48,790,500
25-MAR	15.000% 18-JUN-2043		16.983	91.801	500,000,000	459,005,000
25-MAR	15.000% 18-JUN-2043		16.300	95.391	419,400,000	400,069,854
25-MAR	15.000% 18-JUN-2043		16.745	93.024	3,000,000	2,790,720
25-MAR	15.000% 18-JUN-2043		16.700	93.258	85,000,000	79,269,300
25-MAR	15.000% 18-JUN-2043		15.906	97.581	694,000,000	677,212,140
25-MAR	15.000% 18-JUN-2043		16.400	94.849	10,600,000	10,053,994

25-MAR	15.000% 18-JUN-2043		16.715	93.180	320,000,000	298,176,000
25-MAR	15.000% 18-JUN-2043		16.750	92.998	60,000,000,000	55,798,800,000
25-MAR	15.000% 18-JUN-2043		15.493	99.978	50,000,000	49,989,000
25-MAR	15.000% 18-JUN-2043		16.500	94.314	53,100,000	50,080,734
25-MAR	15.000% 18-JUN-2043		16.303	95.375	419,400,000	400,002,750
25-MAR	15.000% 18-JUN-2043		16.774	92.875	55,000,000	51,081,089
25-MAR	15.000% 18-JUN-2043		16.750	92.998	80,000,000,000	74,398,400,000
25-MAR	15.000% 18-JUN-2043		14.308	107.487	167,200,000	179,718,264
25-MAR	15.000% 18-JUN-2043		15.906	97.581	50,000,000	48,790,500
25-MAR	15.000% 18-JUN-2043		16.600	93.783	100,000,000	93,783,000
25-MAR	15.000% 18-JUN-2043		15.500	99.937	130,100,000	130,018,037
25-MAR	15.000% 18-JUN-2043		16.323	95.268	1,700,000	1,619,556

25-MAR	15.000% 18-JUN-2043		15.906	97.581	30,000,000	29,274,300
25-MAR	15.000% 18-JUN-2043		15.500	99.938	100,000,000	99,938,000
25-MAR	15.000% 18-JUN-2043		15.906	97.581	100,000,000	97,581,000
25-MAR	15.000% 18-JUN-2043		16.300	95.391	59,200,000	56,471,472
25-MAR	15.000% 18-JUN-2043		15.906	97.581	205,000,000	200,041,050
25-MAR	15.000% 18-JUN-2043		15.906	97.581	50,000,000	48,790,500
25-MAR	15.000% 18-JUN-2043		16.523	94.190	26,600,000	25,054,540
25-MAR	15.000% 18-JUN-2043		15.906	97.581	20,000,000	19,516,200
25-MAR	15.000% 18-JUN-2043		15.906	97.581	50,000,000	48,790,500
25-MAR	15.000% 18-JUN-2043		15.500	99.937	1,000,000,000	999,370,000
25-MAR	15.000% 18-JUN-2043		16.750	92.998	20,000,000,000	18,599,600,000
25-MAR	18.500% 14-AUG-2042		15.850	116.601	200,000,000	233,201,000

25-MAR	18.500% 14-AUG-2042		17.379	107.032	200,000,000	214,064,000
25-MAR	18.500% 14-AUG-2042		15.900	116.267	3,000,000	3,488,000
25-MAR	18.500% 14-AUG-2042		16.800	110.485	13,600,000	15,025,960
25-MAR	18.500% 14-AUG-2042		16.338	113.386	97,000,000	109,984,420
25-MAR	18.500% 14-AUG-2042		16.200	114.279	10,000,000	11,427,900
			TOTAL		559,657,100,000	546,882,266,885