

Government Securities Daily Secondary Market Report for 27-March- 2024

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
27-MAR	0.000% 13-MAR-2025	13.147	13.179	20,000,000,000	17,755,200,000
27-MAR	0.000% 05-DEC-2024	12.799	13.047	30,000,000,000	27,555,300,000
27-MAR	0.000% 07-NOV-2024	12.656	12.960	30,000,000,000	27,828,900,000
27-MAR	0.000% 13-MAR-2025	12.800	12.830	404,500,000	360,166,800
27-MAR	0.000% 10-OCT-2024	12.457	12.813	30,000,000,000	28,110,000,000
27-MAR	0.000% 26-SEP-2024	12.350	12.731	30,000,000,000	28,250,700,000
27-MAR	0.000% 13-MAR-2025	11.000	11.022	11,100,000	10,038,174
27-MAR	0.000% 25-APR-2024	10.496	11.018	5,100,000	5,057,823
27-MAR	0.000% 06-JUN-2024	10.502	10.956	5,000,000,000	4,899,900,000
27-MAR	0.000% 24-OCT-2024	10.700	10.940	106,200,000	100,013,850
27-MAR	0.000% 12-SEP-2024	10.499	10.796	13,600,000	12,969,504
27-MAR	0.000% 26-SEP-2024	9.999	10.249	4,000,000	3,809,040
27-MAR	0.000% 09-MAY-2024	9.736	10.165	10,000,000,000	9,886,600,000
27-MAR	0.000% 20-JUN-2024	9.238	9.571	10,000,000,000	9,789,400,000
27-MAR	0.000% 06-JUN-2024	9.109	9.449	10,000,000,000	9,825,900,000

27-MAR	0.000% 11-APR-2024	9.037	9.439	10,000,000,000	9,963,000,000
27-MAR	15.000% 18-JUN-2043		15.000	200,000	206,132
27-MAR	15.000% 18-JUN-2043		15.307	148,300,000	150,045,491
27-MAR	14.250% 23-AUG-2029		15.500	7,000,000	6,758,290
27-MAR	14.250% 23-AUG-2029		15.500	33,000,000	31,860,510
27-MAR	14.125% 13-JAN-2028		14.600	5,000,000,000	5,063,350,000
27-MAR	15.000% 18-JUN-2043		16.750	322,300,000	299,996,840
27-MAR	14.375% 03-FEB-2033		15.550	3,000,000,000	2,880,390,000
27-MAR	17.000% 16-JAN-2025		12.060	208,200,000	222,509,586
27-MAR	16.000% 14-MAY-2037		16.150	385,000,000	401,581,950
27-MAR	16.375% 04-MAR-2032		16.350	13,500,000	13,590,855
27-MAR	15.000% 18-JUN-2043		16.491	1,800,000	1,700,000
27-MAR	16.250% 08-NOV-2035		15.400	490,000,000	539,274,400
27-MAR	15.000% 18-JUN-2043		16.450	1,800,000	1,703,934
27-MAR	15.000% 18-JUN-2043		15.750	1,800,000	1,774,026
27-MAR	15.000% 18-JUN-2043		16.608	9,000,000	8,444,160
27-MAR	16.000% 14-MAY-2037		15.750	20,000,000	21,297,800
27-MAR	15.000% 18-JUN-2043		16.608	80,000,000	75,059,200
27-MAR	14.250% 23-AUG-2029		15.500	14,000,000	13,516,580
27-MAR	15.000% 18-JUN-2043		16.500	470,000,000	443,661,200

27-MAR	14.375% 03-FEB-2033		16.145	4,923,800,000	4,597,155,108
27-MAR	14.250% 22-JUN-2034		16.150	3,227,400,000	3,027,365,748
27-MAR	17.000% 16-JAN-2025		12.050	208,200,000	222,526,242
27-MAR	14.000% 08-AUG-2024		12.499	10,000,000,000	10,232,900,000
27-MAR	16.250% 08-NOV-2035		15.410	490,000,000	539,000,000
27-MAR	14.250% 22-JUN-2034		15.900	5,000,000	4,748,000
27-MAR	17.000% 16-JAN-2025		12.051	208,200,000	222,524,248
27-MAR	15.000% 18-JUN-2043		15.500	90,000,000	90,017,100
27-MAR	15.000% 18-JUN-2043		16.750	322,300,000	299,996,840
27-MAR	14.250% 23-AUG-2029		15.500	1,589,600,000	1,534,711,112
27-MAR	14.250% 23-AUG-2029		15.500	39,000,000	37,653,330
27-MAR	15.000% 18-JUN-2043		15.953	250,000,000	243,490,000
27-MAR	15.000% 18-JUN-2043		16.650	11,000,000	10,296,220
27-MAR	15.000% 18-JUN-2043		15.800	183,200,000	180,028,808
27-MAR	15.000% 18-JUN-2043		16.500	63,600,000	60,035,856
27-MAR	16.000% 14-MAY-2037		15.250	2,000,000	2,186,560
27-MAR	14.250% 22-JUN-2034		15.900	3,227,400,000	3,064,739,040
27-MAR	14.000% 08-AUG-2024		11.741	30,000,000,000	30,779,700,000

27-MAR	14.000% 08-AUG-2024		12.509	10,000,000,000	10,232,500,000
27-MAR	15.000% 18-JUN-2043		16.100	18,700,000	18,059,338
27-MAR	17.500% 01-NOV-2040		16.500	2,200,000	2,454,386
27-MAR	16.000% 14-MAY-2037		15.500	9,300,000	10,034,049
27-MAR	15.000% 18-JUN-2043		15.953	50,000,000	48,698,000
27-MAR	16.000% 14-MAY-2037		16.025	20,000,000	20,995,773
27-MAR	17.000% 16-JAN-2025		12.051	208,200,000	222,524,248
27-MAR	17.000% 16-JAN-2025		12.006	208,200,000	222,597,030
27-MAR	14.000% 29-MAY-2025		13.540	18,600,000	19,524,606
27-MAR	17.000% 16-JAN-2025		12.005	208,200,000	222,597,030
27-MAR	15.000% 18-JUN-2043		16.140	1,500,000,000	1,445,250,000
27-MAR	15.000% 18-JUN-2043		16.500	10,600,000	10,005,976
27-MAR	14.125% 13-JAN-2028		15.500	41,000,000	40,494,575
27-MAR	14.250% 23-AUG-2029		15.500	229,000,000	221,092,630
27-MAR	15.000% 18-JUN-2043		15.500	5,000,000	5,000,950
27-MAR	14.375% 03-FEB-2033		14.750	10,000,000	9,975,000
			Total	263,130,100,000	252,434,553,948