

Government Securities Daily Secondary Market Report for 28-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
28-MAR	0.000% 11-APR-2024	10.286	10.812	99.607	40,000,000	39,842,800
28-MAR	0.000% 11-APR-2024	8.921	9.314	99.659	10,000,000,000	9,965,900,000
28-MAR	0.000% 25-APR-2024	10.751	11.301	99.182	35,000,000	34,713,700
28-MAR	0.000% 09-MAY-2024	9.719	10.148	98.894	10,000,000,000	9,889,400,000
28-MAR	0.000% 06-JUN-2024	9.088	9.428	98.287	10,000,000,000	9,828,700,000
28-MAR	0.000% 06-JUN-2024	6.499	6.672	98.769	1,500,000,000	1,481,535,000
28-MAR	0.000% 20-JUN-2024	10.945	11.415	97.543	125,000,000	121,928,750
28-MAR	0.000% 20-JUN-2024	10.047	10.443	97.740	56,000,000	54,734,400
28-MAR	0.000% 20-JUN-2024	10.047	10.443	97.740	19,000,000,000	18,570,600,000
28-MAR	0.000% 20-JUN-2024	10.047	10.443	97.740	60,000,000	58,644,000
28-MAR	0.000% 20-JUN-2024	9.221	9.554	97.922	10,000,000,000	9,792,200,000
28-MAR	0.000% 18-JUL-2024	11.999	12.505	96.449	40,000,000,000	38,579,600,000
28-MAR	0.000% 18-JUL-2024	11.083	11.515	96.711	40,000,000,000	38,684,400,000
28-MAR	0.000% 18-JUL-2024	10.947	11.369	96.750	30,000,000	29,025,000
28-MAR	0.000% 01-AUG-2024	10.367	10.722	96.545	30,000,000,000	28,963,500,000
28-MAR	0.000% 12-SEP-2024	11.649	12.017	94.911	30,000,000,000	28,473,300,000
28-MAR	0.000% 26-SEP-2024	12.400	12.786	94.177	30,000,000,000	28,253,100,000
28-MAR	0.000% 26-SEP-2024	12.355	12.738	94.197	30,000,000,000	28,259,100,000
28-MAR	0.000% 26-SEP-2024	12.001	12.362	94.354	700,000,000	660,478,000
28-MAR	0.000% 26-SEP-2024	12.001	12.362	94.354	2,000,000	1,887,080
28-MAR	0.000% 26-SEP-2024	12.001	12.362	94.354	3,000,000,000	2,830,620,000
28-MAR	0.000% 26-SEP-2024	12.001	12.362	94.354	3,212,000,000	3,030,650,480
28-MAR	0.000% 26-SEP-2024	11.499	11.831	94.577	212,000,000	200,503,240
28-MAR	0.000% 26-SEP-2024	9.501	9.727	95.477	500,000	477,385
28-MAR	0.000% 10-OCT-2024	11.600	11.911	94.136	30,000,000,000	28,240,800,000
28-MAR	0.000% 24-OCT-2024	12.571	12.905	93.255	40,000,000,000	37,302,000,000
28-MAR	0.000% 24-OCT-2024	12.284	12.603	93.399	45,000,000,000	42,029,550,000

28-MAR	0.000% 24-OCT-2024	10.890	11.140	94.104	4,800,000	4,516,992
28-MAR	0.000% 07-NOV-2024	11.821	12.089	93.236	30,000,000,000	27,970,800,000
28-MAR	0.000% 05-DEC-2024	12.850	13.102	91.851	30,000,000,000	27,555,300,000
28-MAR	0.000% 05-DEC-2024	12.802	13.052	91.879	30,000,000,000	27,563,700,000
28-MAR	0.000% 02-JAN-2025	13.000	13.192	90.932	15,000,000	13,639,800
28-MAR	0.000% 16-JAN-2025	13.000	13.161	90.521	165,000,000	149,359,650
28-MAR	0.000% 16-JAN-2025	11.000	11.115	91.861	158,700,000	145,783,407
28-MAR	0.000% 30-JAN-2025	12.999	13.128	90.115	35,000,000	31,540,250
28-MAR	0.000% 30-JAN-2025	11.961	12.070	90.832	165,200,000	150,054,464
28-MAR	0.000% 13-FEB-2025	13.001	13.097	89.711	20,000,000	17,942,200
28-MAR	0.000% 27-FEB-2025	13.250	13.317	89.129	40,000,000	35,651,600
28-MAR	0.000% 13-MAR-2025	13.250	13.284	88.727	355,000,000	314,980,850
28-MAR	0.000% 13-MAR-2025	13.100	13.134	88.840	185,400,000	164,709,360
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	11,322,000,000	10,000,609,380
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	6,000,000,000	5,299,740,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	3,000,000,000	2,649,870,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	1,100,000,000	971,619,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	3,000,000,000	2,649,870,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	668,000,000	590,037,720
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	225,500,000	199,181,895
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	3,000,000,000	2,649,870,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	5,000,000,000	4,416,450,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	211,800,000	187,080,822
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	400,000,000	353,316,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	2,000,000,000	1,766,580,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	3,000,000,000	2,649,870,000
28-MAR	0.000% 27-MAR-2025	13.249	13.252	88.329	6,000,000,000	5,299,740,000
28-MAR	0.000% 27-MAR-2025	13.201	13.203	88.367	850,000,000	751,119,500
28-MAR	0.000% 27-MAR-2025	13.201	13.203	88.367	250,000,000	220,917,500

28-MAR	14.000% 08-AUG-2024		11.149	102.841	100,000,000,000	102,841,000,000
28-MAR	17.000% 16-JAN-2025		12.509	106.559	10,000,000,000	10,655,900,000
28-MAR	17.000% 16-JAN-2025		12.500	106.567	10,000,000,000	10,656,700,000
28-MAR	14.000% 29-MAY-2025		13.650	104.892	35,000,000,000	36,712,200,000
28-MAR	14.000% 29-MAY-2025		12.500	106.120	4,900,000	5,199,880
28-MAR	14.000% 29-MAY-2025		12.500	106.120	20,000,000	21,224,000
28-MAR	14.000% 29-MAY-2025		13.550	104.998	1,000,000	1,049,980
28-MAR	14.000% 29-MAY-2025		13.127	105.447	35,000,000,000	36,906,450,000
28-MAR	14.000% 29-MAY-2025		13.157	105.416	35,000,000,000	36,895,600,000
28-MAR	14.000% 29-MAY-2025		12.500	106.120	40,000,000	42,448,000
28-MAR	14.000% 29-MAY-2025		13.688	104.852	35,000,000,000	36,698,200,000
28-MAR	13.500% 09-JUL-2026		14.999	99.980	104,400,000	104,379,120
28-MAR	13.500% 09-JUL-2026		14.999	99.980	313,500,000	313,437,300
28-MAR	13.500% 09-JUL-2026		14.999	99.980	104,400,000	104,379,120
28-MAR	13.500% 09-JUL-2026		14.999	99.980	308,300,000	308,238,340
28-MAR	13.500% 09-JUL-2026		14.999	99.980	637,500,000	637,372,500
28-MAR	13.500% 09-JUL-2026		14.999	99.980	1,089,600,000	1,089,382,080
28-MAR	16.625% 27-AUG-2026		14.550	105.355	530,000,000	558,381,500
28-MAR	14.125% 13-JAN-2028		14.570	101.391	5,000,000,000	5,069,550,000
28-MAR	14.125% 13-JAN-2028		14.100	102.731	20,000,000	20,546,200
28-MAR	14.125% 13-JAN-2028		14.750	100.884	1,000,000,000	1,008,840,000
28-MAR	14.125% 13-JAN-2028		15.500	98.808	30,000,000	29,642,400
28-MAR	14.250% 23-AUG-2029		16.643	92.723	11,500,000	10,663,145
28-MAR	14.375% 03-FEB-2033		15.500	96.280	800,000,000	770,240,000
28-MAR	14.375% 03-FEB-2033		15.500	96.280	1,000,000,000	962,800,000
28-MAR	14.375% 03-FEB-2033		15.600	95.825	62,600,000	59,986,450
28-MAR	14.375% 03-FEB-2033		15.530	96.143	6,000,000,000	5,768,580,000
28-MAR	14.375% 03-FEB-2033		16.000	94.041	20,630,000,000	19,400,658,300
28-MAR	14.375% 03-FEB-2033		15.600	95.826	1,000,000,000	958,260,000
28-MAR	14.375% 03-FEB-2033		15.510	96.234	1,000,000,000	962,340,000

28-MAR	14.375% 03-FEB-2033		14.900	99.072	15,000,000	14,860,800
28-MAR	14.375% 03-FEB-2033		14.800	99.549	85,400,000	85,014,846
28-MAR	14.375% 03-FEB-2033		15.500	96.280	1,000,000,000	962,800,000
28-MAR	14.375% 03-FEB-2033		15.460	96.462	1,000,000,000	964,620,000
28-MAR	14.375% 03-FEB-2033		15.500	96.280	1,000,000,000	962,800,000
28-MAR	14.250% 22-JUN-2034		16.700	91.373	100,200,000	91,555,746
28-MAR	14.250% 22-JUN-2034		17.190	89.259	50,000,000	44,629,500
28-MAR	14.250% 22-JUN-2034		17.190	89.259	10,000,000	8,925,900
28-MAR	14.250% 22-JUN-2034		15.810	95.422	5,075,000,000	4,842,666,500
28-MAR	14.250% 22-JUN-2034		15.800	95.469	5,075,000,000	4,845,051,750
28-MAR	16.000% 14-MAY-2037		15.803	106.240	1,063,000,000	1,129,331,200
28-MAR	16.000% 14-MAY-2037		16.153	104.335	298,500,000	311,439,975
28-MAR	16.000% 14-MAY-2037		16.000	105.161	30,000,000	31,548,300
28-MAR	16.000% 14-MAY-2037		15.800	106.257	1,063,000,000	1,129,511,910
28-MAR	16.000% 14-MAY-2037		16.150	104.351	298,500,000	311,487,735
28-MAR	16.000% 14-MAY-2037		16.387	103.094	298,500,000	307,735,590
28-MAR	16.000% 14-MAY-2037		15.692	106.856	50,000,000	53,428,000
28-MAR	16.000% 14-MAY-2037		15.800	106.257	1,000,000,000	1,062,570,000
28-MAR	16.000% 14-MAY-2037		16.000	105.161	200,000,000	210,321,655
28-MAR	16.000% 14-MAY-2037		16.100	104.620	310,500,000	324,845,100
28-MAR	16.000% 14-MAY-2037		16.390	103.078	298,500,000	307,687,830
28-MAR	16.000% 14-MAY-2037		15.700	106.812	3,400,000	3,631,608
28-MAR	16.000% 14-MAY-2037		16.250	103.818	20,000,000	20,763,600
28-MAR	17.500% 01-NOV-2040		17.389	106.579	186,000,000	198,236,940
28-MAR	18.500% 14-AUG-2042		15.700	117.768	839,300,000	988,426,824
28-MAR	18.500% 14-AUG-2042		16.390	113.200	850,000,000	962,200,000
28-MAR	18.500% 14-AUG-2042		15.989	115.817	200,000,000	231,634,000
28-MAR	18.500% 14-AUG-2042		16.950	109.719	50,000,000	54,859,500
28-MAR	18.500% 14-AUG-2042		15.902	116.400	4,000,000	4,656,000
28-MAR	18.500% 14-AUG-2042		16.400	113.136	850,000,000	961,656,000
28-MAR	18.500% 14-AUG-2042		16.500	112.500	20,200,000	22,725,000

28-MAR	18.500% 14-AUG-2042		16.000	115.742	4,300,000	4,976,916
28-MAR	15.000% 18-JUN-2043		16.600	93.906	22,000,000	20,659,320
28-MAR	15.000% 18-JUN-2043		16.004	97.150	2,000,000	1,943,000
28-MAR	15.000% 18-JUN-2043		16.000	97.174	101,200,000	98,340,088
28-MAR	15.000% 18-JUN-2043		14.805	104.341	106,100,000	110,705,801
28-MAR	15.000% 18-JUN-2043		16.010	97.118	800,000,000	776,944,000
28-MAR	15.000% 18-JUN-2043		15.400	100.656	100,000,000	100,656,000
28-MAR	15.000% 18-JUN-2043		16.508	94.396	74,200,000	70,041,832
28-MAR	15.000% 18-JUN-2043		16.007	97.133	155,000,000	150,555,671
28-MAR	15.000% 18-JUN-2043		15.607	99.429	800,000,000	795,432,000
28-MAR	15.000% 18-JUN-2043		16.740	93.173	370,600,000	345,299,138
28-MAR	15.000% 18-JUN-2043		16.020	97.061	107,600,000	104,437,636
28-MAR	15.000% 18-JUN-2043		16.020	97.061	323,000,000	313,507,030
28-MAR	15.000% 18-JUN-2043		16.020	97.061	107,600,000	104,437,636
28-MAR	15.000% 18-JUN-2043		16.500	94.437	90,000,000	84,993,300
TOTAL					857,118,900,000	836,663,174,684