

Government Securities Daily Secondary Market Report for 09-April- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
09-APR	0.000% 13-JUN-2024	10.351	10.801	98.190	142,600,000	140,018,940
09-APR	0.000% 04-JUL-2024	10.972	11.441	97.480	42,000,000,000	40,941,600,000
09-APR	0.000% 18-JUL-2024	9.597	9.936	97.438	40,000,000,000	38,975,200,000
09-APR	0.000% 26-SEP-2024	12.376	12.786	94.550	50,000,000,000	47,275,000,000
09-APR	0.000% 26-SEP-2024	10.662	10.967	95.269	42,000,000	40,012,980
09-APR	0.000% 26-SEP-2024	9.999	10.267	95.550	837,300,000	800,040,150
09-APR	0.000% 26-SEP-2024	9.000	9.216	95.977	36,500,000	35,031,605
09-APR	0.000% 10-OCT-2024	10.054	10.305	95.176	210,200,000	200,059,952
09-APR	0.000% 10-OCT-2024	10.000	10.247	95.201	3,100,000	2,951,231
09-APR	0.000% 24-OCT-2024	11.871	12.192	93.950	40,000,000,000	37,580,000,000
09-APR	0.000% 24-OCT-2024	10.001	10.229	94.854	263,600,000	250,035,144
09-APR	0.000% 07-NOV-2024	12.550	12.878	93.206	20,000,000,000	18,641,200,000
09-APR	0.000% 05-DEC-2024	11.045	11.252	93.229	20,000,000	18,645,800
09-APR	0.000% 02-JAN-2025	12.199	12.394	91.779	1,100,000	1,009,569
09-APR	0.000% 16-JAN-2025	13.000	13.188	90.873	20,000,000,000	18,174,600,000
09-APR	0.000% 27-MAR-2025	13.138	13.167	88.755	500,000,000	443,775,000
09-APR	0.000% 27-MAR-2025	13.036	13.065	88.832	500,000,000	444,160,000
09-APR	14.000% 08-AUG-2024		10.875	103.299	35,000,000,000	36,154,650,000
09-APR	17.000% 16-JAN-2025		12.610	106.912	2,500,000,000	2,672,800,000
09-APR	17.000% 16-JAN-2025		12.599	106.920	2,500,000,000	2,673,000,000
09-APR	14.000% 29-MAY-2025		13.167	105.849	35,000,000,000	37,047,150,000
09-APR	13.500% 09-JUL-2026		14.600	101.190	900,000,000	910,710,000
09-APR	13.500% 09-JUL-2026		14.040	102.229	1,089,600,000	1,113,887,184
09-APR	13.500% 09-JUL-2026		14.021	102.266	3,407,700,000	3,484,918,482
09-APR	13.500% 09-JUL-2026		14.040	102.229	850,000,000	868,946,500
09-APR	13.500% 09-JUL-2026		14.021	102.266	3,000,000,000	3,067,980,000

09-APR	13.500% 09-JUL-2026		14.040	102.229	637,500,000	651,709,875
09-APR	13.500% 09-JUL-2026		14.040	102.229	308,300,000	315,172,007
09-APR	13.500% 09-JUL-2026		14.040	102.229	104,400,000	106,727,076
09-APR	13.500% 09-JUL-2026		14.750	100.914	5,000,000,000	5,045,700,000
09-APR	13.500% 09-JUL-2026		14.600	101.190	61,700,000	62,434,230
09-APR	13.500% 09-JUL-2026		14.791	100.838	5,000,000,000	5,041,900,000
09-APR	13.500% 09-JUL-2026		14.040	102.229	104,400,000	106,727,076
09-APR	13.500% 09-JUL-2026		14.040	102.229	313,500,000	320,487,915
09-APR	14.125% 13-JAN-2028		15.315	99.800	200,000,000	199,600,000
09-APR	14.250% 23-AUG-2029		15.511	97.023	2,200,000,000	2,134,506,000
09-APR	16.375% 04-MAR-2032		16.300	101.458	98,600,000	100,037,588
09-APR	15.000% 20-MAY-2032		14.785	106.341	400,000	425,364
09-APR	15.000% 20-MAY-2032		15.000	105.343	9,500,000	10,007,585
09-APR	14.375% 03-FEB-2033		15.081	98.692	500,000,000	493,460,000
09-APR	14.375% 03-FEB-2033		15.779	95.498	2,000,000,000	1,909,960,000
09-APR	14.250% 22-JUN-2034		16.980	90.641	100,000,000	90,641,000
09-APR	14.250% 22-JUN-2034		15.909	95.440	30,000,000	28,632,000
09-APR	14.250% 22-JUN-2034		16.726	91.744	6,000,000	5,504,640
09-APR	16.000% 14-MAY-2037		15.258	109.859	364,000,000	399,887,791
09-APR	16.000% 14-MAY-2037		15.281	109.726	21,000,000	23,042,460
09-APR	16.000% 14-MAY-2037		15.000	111.370	90,000,000	100,233,000
09-APR	16.000% 14-MAY-2037		16.158	104.842	509,000,000	533,645,780
09-APR	16.000% 14-MAY-2037		16.138	104.950	58,000,000	60,871,000
09-APR	16.000% 14-MAY-2037		16.108	105.111	91,000,000	95,651,010
09-APR	16.000% 14-MAY-2037		16.138	104.950	4,953,500,000	5,198,698,250
09-APR	16.000% 14-MAY-2037		16.159	104.842	3,552,000,000	3,723,987,840
09-APR	16.000% 14-MAY-2037		15.258	109.859	4,000,000	4,394,360

09-APR	16.000% 14-MAY-2037		16.158	104.842	218,000,000	228,555,560
09-APR	16.000% 14-MAY-2037		16.108	105.111	2,841,000,000	2,986,203,510
09-APR	16.000% 14-MAY-2037		15.540	108.246	100,000,000	108,246,000
09-APR	16.000% 14-MAY-2037		16.050	105.425	90,000,000	94,882,500
09-APR	16.000% 14-MAY-2037		16.138	104.950	168,500,000	176,840,750
09-APR	16.000% 14-MAY-2037		16.108	105.111	486,000,000	510,839,460
09-APR	16.000% 14-MAY-2037		16.158	104.842	5,000,000,000	5,242,100,000
09-APR	16.000% 14-MAY-2037		16.158	104.842	3,552,000,000	3,723,987,840
09-APR	16.000% 14-MAY-2037		15.027	111.207	90,000,000	100,086,300
09-APR	16.000% 14-MAY-2037		16.158	104.842	607,000,000	636,390,940
09-APR	16.000% 14-MAY-2037		16.108	105.111	407,000,000	427,801,770
09-APR	16.000% 14-MAY-2037		16.158	104.842	3,552,000,000	3,723,987,840
09-APR	16.000% 14-MAY-2037		15.850	106.515	282,000,000	300,372,300
09-APR	16.000% 14-MAY-2037		15.850	106.515	375,000,000	399,431,250
09-APR	16.000% 14-MAY-2037		16.108	105.111	175,000,000	183,944,250
09-APR	16.000% 14-MAY-2037		16.138	104.950	58,000,000	60,871,000
09-APR	16.000% 14-MAY-2037		15.258	109.859	300,000	329,577
09-APR	16.000% 14-MAY-2037		16.158	104.842	114,000,000	119,519,880
09-APR	17.500% 01-NOV-2040		16.408	112.741	9,800,000	11,048,625
09-APR	17.500% 01-NOV-2040		15.125	120.886	2,900,000,000	3,505,694,000
09-APR	17.500% 01-NOV-2040		15.112	120.974	152,000,000	183,880,480
09-APR	17.500% 01-NOV-2040		16.403	112.771	243,300,000	274,371,843
09-APR	17.500% 01-NOV-2040		15.117	120.940	2,900,000,000	3,507,260,000
09-APR	17.500% 01-NOV-2040		15.122	120.906	2,900,000,000	3,506,274,000
09-APR	17.500% 01-NOV-2040		15.107	121.008	152,000,000	183,932,160
09-APR	17.500% 01-NOV-2040		15.115	120.953	152,000,000	183,848,560

09-APR	17.500% 01-NOV-2040		15.500	118.398	100,000,000	118,398,000
09-APR	17.500% 01-NOV-2040		16.208	113.945	6,461,300,000	7,362,328,285
09-APR	17.500% 01-NOV-2040		15.107	121.008	5,000,000,000	6,050,400,000
09-APR	18.500% 14-AUG-2042		16.258	114.635	8,500,000	9,744,000
09-APR	15.000% 18-JUN-2043		16.658	94.097	2,000,000,000	1,881,940,000
09-APR	15.000% 18-JUN-2043		16.027	97.515	1,153,500,000	1,124,835,525
09-APR	15.000% 18-JUN-2043		16.150	96.832	206,600,000	200,054,912
09-APR	15.000% 18-JUN-2043		16.007	97.627	10,000,000	9,762,700
09-APR	15.000% 18-JUN-2043		15.657	99.631	200,000,000	199,262,000
09-APR	15.000% 18-JUN-2043		15.657	99.631	600,000,000	597,786,000
09-APR	15.000% 18-JUN-2043		16.027	97.515	122,000,000	118,968,300
09-APR	15.000% 18-JUN-2043		16.007	97.627	200,000,000	195,254,000
09-APR	15.000% 18-JUN-2043		16.027	97.515	322,400,000	314,388,360
09-APR	15.000% 18-JUN-2043		16.007	97.627	100,000,000	97,627,000
09-APR	15.000% 18-JUN-2043		15.657	99.631	100,400,000	100,029,524
09-APR	15.000% 18-JUN-2043		15.500	100.554	50,000,000	50,277,000
09-APR	15.000% 18-JUN-2043		16.748	93.627	2,100,000,000	1,966,167,000
09-APR	15.000% 18-JUN-2043		16.300	96.009	1,023,800,000	982,940,142
09-APR	15.000% 18-JUN-2043		16.027	97.515	1,343,500,000	1,310,114,025
09-APR	15.000% 18-JUN-2043		15.167	102.566	48,800,000	50,052,208
09-APR	15.000% 18-JUN-2043		16.600	94.401	30,000,000	28,320,443
09-APR	15.000% 18-JUN-2043		16.027	97.515	1,329,700,000	1,296,656,955
09-APR	15.000% 18-JUN-2043		15.740	99.149	120,000,000	118,978,800
09-APR	15.000% 18-JUN-2043		16.027	97.515	275,900,000	269,043,885
09-APR	15.000% 18-JUN-2043		16.200	96.556	1,000,000,000	965,560,000
09-APR	15.000% 18-JUN-2043		16.000	97.668	10,000,000,000	9,766,800,000
09-APR	15.000% 18-JUN-2043		16.200	96.556	1,000,000,000	965,560,000

09-APR	15.000% 18-JUN-2043		16.007	97.627	9,000,000,000	8,786,430,000
09-APR	15.000% 18-JUN-2043		15.026	103.435	1,400,000	1,448,090
09-APR	15.000% 18-JUN-2043		16.100	97.109	30,000,000	29,132,700
09-APR	15.000% 18-JUN-2043		16.750	93.616	5,000,000	4,680,800
09-APR	15.000% 18-JUN-2043		16.010	97.612	10,000,000,000	9,761,200,000
09-APR	15.000% 18-JUN-2043		16.027	97.515	132,400,000	129,109,860
09-APR	15.000% 18-JUN-2043		16.027	97.515	425,400,000	414,828,810
09-APR	15.000% 18-JUN-2043		16.027	97.515	430,600,000	419,899,590
09-APR	15.000% 18-JUN-2043		16.007	97.627	250,000,000	244,067,500
09-APR	15.000% 18-JUN-2043		16.007	97.627	8,273,100,000	8,076,779,337
09-APR	15.000% 18-JUN-2043		16.027	97.515	237,700,000	231,793,155
09-APR	15.000% 18-JUN-2043		16.431	95.300	52,500,000	50,032,500
09-APR	15.000% 18-JUN-2043		15.601	99.956	152,700,000	152,632,812
09-APR	15.000% 18-JUN-2043		16.120	97.000	5,000,000	4,850,000
Total					416,547,600,000	