

Government Securities Daily Secondary Market Report for 12-April- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
12-Apr-2024	0.000% 21-NOV-2024	13.250	13.588	92.511	86,500,000	80,022,015
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	2,300,000,000	2,031,590,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	3,000,000,000	2,649,900,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	682,400,000	602,763,920
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	5,000,000,000	4,416,500,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	5,000,000,000	4,416,500,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	390,000,000	344,487,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	320,000,000	282,656,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	2,000,000,000	1,766,600,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	4,250,000,000	3,754,025,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	130,000,000	114,829,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	1,000,000,000	883,300,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	16,400,000	14,486,120
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	3,306,900,000	2,920,984,770
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	5,000,000,000	4,416,500,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	60,000,000	52,998,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	4,000,000,000	3,533,200,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	70,000,000	61,831,000

12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	25,000,000	22,082,500
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	480,000,000	423,984,000
12-Apr-2024	0.000% 10-APR-2025	13.285	13.289	88.330	1,360,000,000	1,201,288,000
12-Apr-2024	0.000% 10-APR-2025	13.250	13.254	88.357	2,000,000,000	1,767,140,000
12-Apr-2024	0.000% 10-APR-2025	13.250	13.254	88.357	250,000,000	220,892,500
12-Apr-2024	0.000% 10-APR-2025	13.220	13.225	88.380	400,000,000	353,520,000
12-Apr-2024	0.000% 10-APR-2025	13.220	13.225	88.380	150,000,000	132,570,000
12-Apr-2024	0.000% 10-APR-2025	13.200	13.204	88.396	77,000,000	68,064,920
12-Apr-2024	0.000% 10-APR-2025	13.200	13.204	88.396	23,000,000	20,331,080
12-Apr-2024	0.000% 10-APR-2025	13.200	13.204	88.396	4,760,000,000	4,207,649,600
12-Apr-2024	0.000% 13-MAR-2025	12.991	13.058	89.347	20,000,000,000	17,869,400,000
12-Apr-2024	0.000% 05-DEC-2024	12.700	12.979	92.382	30,000,000,000	27,714,600,000
12-Apr-2024	0.000% 19-DEC-2024	12.650	12.896	91.997	1,099,700,000	1,011,691,009
12-Apr-2024	0.000% 07-NOV-2024	12.547	12.882	93.297	30,000,000,000	27,989,100,000
12-Apr-2024	0.000% 26-SEP-2024	12.339	12.754	94.656	50,000,000,000	47,328,000,000
12-Apr-2024	0.000% 26-SEP-2024	12.244	12.652	94.695	30,000,000,000	28,408,500,000
12-Apr-2024	0.000% 10-OCT-2024	12.001	12.364	94.383	5,000,000,000	4,719,150,000
12-Apr-2024	0.000% 10-OCT-2024	11.999	12.362	94.384	250,000,000	235,960,000
12-Apr-2024	0.000% 26-SEP-2024	11.066	11.399	95.181	105,100,000	100,035,231
12-Apr-2024	0.000% 27-MAR-2025	11.000	11.026	90.483	13,300,000	12,034,239
12-Apr-2024	0.000% 01-AUG-2024	9.744	10.079	97.122	30,000,000,000	29,136,600,000

12-Apr-2024	0.000% 11-JUL-2024	9.102	9.419	97.805	250,000,000	244,512,500
12-Apr-2024	0.000% 10-OCT-2024	8.999	9.203	95.728	11,500,000	11,008,720
12-Apr-2024	15.000% 18-JUN-2043		15.650	99.796	45,000,000	44,908,200
12-Apr-2024	15.000% 18-JUN-2043		15.750	99.216	100,000,000	99,216,000
12-Apr-2024	15.000% 18-JUN-2043		16.029	97.627	250,000,000	244,067,500
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	400,000,000	383,988,000
12-Apr-2024	15.000% 18-JUN-2043		15.500	100.678	2,000,000	2,013,560
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	50,000,000	47,998,500
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	1,010,000,000	969,569,700
12-Apr-2024	15.000% 18-JUN-2043		15.670	99.680	10,000,000	9,968,000
12-Apr-2024	15.000% 18-JUN-2043		16.735	93.819	3,200,000,000	3,002,208,000
12-Apr-2024	18.500% 14-AUG-2042		16.000	116.479	43,000,000	50,085,970
12-Apr-2024	18.500% 14-AUG-2042		16.150	115.489	80,000,000	92,391,200
12-Apr-2024	18.500% 14-AUG-2042		16.150	115.489	119,000,000	137,431,910
12-Apr-2024	18.500% 14-AUG-2042		16.150	115.489	341,000,000	393,817,490
12-Apr-2024	18.500% 14-AUG-2042		16.000	116.479	6,000,000,000	6,988,740,000
12-Apr-2024	13.500% 09-JUL-2026		13.500	103.357	39,700,000	41,032,729
12-Apr-2024	13.500% 09-JUL-2026		14.700	101.124	15,000,000,000	15,168,600,000
12-Apr-2024	13.500% 09-JUL-2026		13.500	103.357	10,000,000	10,335,700
12-Apr-2024	13.500% 09-JUL-2026		13.500	103.357	10,000,000	10,335,700
12-Apr-2024	13.500% 09-JUL-2026		14.600	101.308	50,000,000	50,654,000
12-Apr-2024	13.500% 09-JUL-2026		14.700	101.124	10,000,000,000	10,112,400,000

12-Apr-2024	17.000% 03-APR-2031		15.700	105.450	40,500,000	42,707,250
12-Apr-2024	14.125% 13-JAN-2028		14.000	103.596	30,000,000	31,078,800
12-Apr-2024	16.625% 27-AUG-2026		14.550	105.966	400,000,000	423,864,000
12-Apr-2024	14.375% 03-FEB-2033		14.855	99.874	500,000,000	499,370,000
12-Apr-2024	14.375% 03-FEB-2033		15.500	96.874	20,000,000	19,374,800
12-Apr-2024	14.250% 22-JUN-2034		15.900	95.601	31,500,000	30,114,315
12-Apr-2024	17.500% 01-NOV-2040		16.000	115.368	2,000,000,000	2,307,360,000
12-Apr-2024	16.000% 14-MAY-2037		15.720	107.368	4,000,000,000	4,294,720,000
12-Apr-2024	16.000% 14-MAY-2037		16.285	104.303	9,500,000,000	9,908,785,000
12-Apr-2024	16.000% 14-MAY-2037		15.720	107.368	10,000,000,000	10,736,800,000
12-Apr-2024	16.000% 14-MAY-2037		15.720	107.368	10,000,000,000	10,736,800,000
12-Apr-2024	16.000% 14-MAY-2037		15.760	107.146	280,000,000	300,008,800
12-Apr-2024	16.000% 14-MAY-2037		15.200	110.327	61,500,000	67,851,105
12-Apr-2024	16.000% 14-MAY-2037		15.650	107.758	2,500,000	2,693,950
12-Apr-2024	16.000% 14-MAY-2037		15.950	106.102	1,000,000,000	1,061,020,000
12-Apr-2024	16.000% 14-MAY-2037		16.000	105.830	600,000,000	634,980,000
12-Apr-2024	16.000% 14-MAY-2037		15.720	107.368	9,500,000,000	10,199,960,000
12-Apr-2024	16.000% 14-MAY-2037		15.700	107.479	25,000,000,000	26,869,750,000
12-Apr-2024	16.000% 14-MAY-2037		15.250	110.037	85,000,000	93,531,450
12-Apr-2024	16.000% 14-MAY-2037		16.044	105.593	284,500,000	300,412,085
12-Apr-2024	16.000% 14-MAY-2037		15.205	110.298	61,500,000	67,833,270
12-Apr-2024	16.000% 14-MAY-2037		16.000	105.830	3,600,000,000	3,809,880,000

12-Apr-2024	16.000% 14-MAY-2037		15.700	107.479	20,000,000,000	21,495,800,000
12-Apr-2024	16.000% 14-MAY-2037		16.200	104.754	10,000,000,000	10,475,400,000
12-Apr-2024	16.000% 14-MAY-2037		16.200	104.754	10,000,000,000	10,475,400,000
12-Apr-2024	16.000% 14-MAY-2037		16.000	105.830	4,000,000,000	4,233,200,000
12-Apr-2024	16.000% 14-MAY-2037		15.720	107.368	9,500,000,000	10,199,960,000
12-Apr-2024	16.000% 14-MAY-2037		16.000	105.830	1,000,000,000	1,058,300,000
12-Apr-2024	16.000% 14-MAY-2037		16.285	104.303	9,500,000,000	9,908,785,000
12-Apr-2024	16.000% 14-MAY-2037		17.198	99.659	80,000,000	79,727,200
12-Apr-2024	17.750% 08-MAY-2042		16.450	113.919	30,000,000	34,175,700
12-Apr-2024	17.750% 08-MAY-2042		16.200	115.467	49,200,000	56,809,764
12-Apr-2024	15.000% 18-JUN-2043		16.335	95.943	2,300,000,000	2,206,689,000
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	2,400,000,000	2,303,928,000
12-Apr-2024	15.000% 18-JUN-2043		16.735	93.819	2,300,000,000	2,157,837,000
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	1,000,000,000	959,970,000
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	3,000,000,000	2,879,910,000
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	300,000,000	287,991,000
12-Apr-2024	15.000% 18-JUN-2043		15.700	99.505	5,000,000	4,975,250
12-Apr-2024	15.000% 18-JUN-2043		15.720	99.389	201,300,000	200,070,057
12-Apr-2024	15.000% 18-JUN-2043		16.735	93.819	2,100,000,000	1,970,199,000
12-Apr-2024	15.000% 18-JUN-2043		16.335	95.943	3,880,000,000	3,722,588,400
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	200,000,000	191,994,000

12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	50,000,000	47,998,500
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	40,000,000	38,398,800
12-Apr-2024	15.000% 18-JUN-2043		16.000	97.792	90,000,000	88,012,800
12-Apr-2024	15.000% 18-JUN-2043		16.029	97.627	250,000,000	244,067,500
12-Apr-2024	15.000% 18-JUN-2043		15.670	99.680	50,000,000	49,840,000
12-Apr-2024	15.000% 18-JUN-2043		15.670	99.680	100,000,000	99,680,000
12-Apr-2024	15.000% 18-JUN-2043		15.670	99.680	500,000,000	498,400,000
12-Apr-2024	15.000% 18-JUN-2043		16.010	97.736	70,000,000	68,415,200
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	200,000,000	191,994,000
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	50,000,000	47,998,500
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	50,000,000	47,998,500
12-Apr-2024	15.000% 18-JUN-2043		16.000	97.792	24,000,000	23,470,080
12-Apr-2024	15.000% 18-JUN-2043		16.010	97.736	20,000,000	19,547,200
12-Apr-2024	15.000% 18-JUN-2043		16.400	95.592	8,100,000	7,742,952
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	50,000,000	47,998,500
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	800,000,000	767,976,000
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	100,000,000	95,997,000
12-Apr-2024	15.000% 18-JUN-2043		16.740	93.793	680,000,000	637,792,400
12-Apr-2024	15.000% 18-JUN-2043		16.335	95.943	3,820,000,000	3,665,022,600
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	250,000,000	239,992,500
12-Apr-2024	15.000% 18-JUN-2043		16.325	95.997	50,000,000	47,998,500

			TOTAL		445,721,100,000	437,719,995,011
--	--	--	--------------	--	------------------------	------------------------