

Government Securities Daily Secondary Market Report for 18-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
18-MAR	0.000% 29-AUG-2024	12.566	13.808	94.354	200,000	188,708
18-MAR	0.000% 27-FEB-2025	11.653	13.143	88.954	1,000,000,000	889,540,000
18-MAR	0.000% 13-MAR-2025	11.601	13.111	88.558	511,200,000	452,708,496
18-MAR	0.000% 13-MAR-2025	11.601	13.111	88.558	1,800,000,000	1,594,044,000
18-MAR	0.000% 13-MAR-2025	11.601	13.111	88.558	471,300,000	417,373,854
18-MAR	0.000% 27-FEB-2025	11.593	13.067	89.010	1,000,000,000	890,100,000
18-MAR	0.000% 27-FEB-2025	11.573	13.042	89.029	1,000,000,000	890,290,000
18-MAR	0.000% 27-FEB-2025	11.573	13.042	89.029	1,000,000,000	890,290,000
18-MAR	0.000% 27-FEB-2025	11.573	13.042	89.029	1,000,000,000	890,290,000
18-MAR	0.000% 27-FEB-2025	11.573	13.042	89.029	1,000,000,000	890,290,000
18-MAR	0.000% 13-MAR-2025	11.523	13.011	88.635	1,000,000,000	886,350,000
18-MAR	0.000% 13-MAR-2025	11.523	13.011	88.635	480,000,000	425,448,000
18-MAR	0.000% 13-MAR-2025	11.523	13.011	88.635	1,320,000,000	1,169,982,000
18-MAR	0.000% 13-MAR-2025	11.523	13.011	88.635	1,000,000,000	886,350,000
18-MAR	0.000% 12-SEP-2024	11.577	12.656	94.354	200,000	188,708
18-MAR	0.000% 12-SEP-2024	11.559	12.634	94.363	11,000,000	10,379,930
18-MAR	0.000% 16-JAN-2025	11.257	12.548	90.624	810,000,000	734,054,400
18-MAR	0.000% 01-AUG-2024	11.487	12.457	95.720	79,000,000	75,618,800
18-MAR	0.000% 01-AUG-2024	10.802	11.657	95.975	30,000,000,000	28,792,500,000
18-MAR	0.000% 16-JAN-2025	10.411	11.505	91.329	14,000,000	12,786,060
18-MAR	0.000% 26-SEP-2024	10.553	11.468	94.449	730,600,000	690,044,394

18-MAR	0.000% 16-JAN-2025	10.244	11.302	91.468	43,700,000	39,971,516
18-MAR	0.000% 26-SEP-2024	10.279	11.146	94.593	84,600,000	80,025,678
18-MAR	0.000% 13-MAR-2025	9.923	11.007	90.213	120,000,000	108,255,600
18-MAR	0.000% 13-JUN-2024	9.851	10.482	97.652	500,000,000	488,260,000
18-MAR	0.000% 13-JUN-2024	9.851	10.482	97.652	1,000,000	976,520
18-MAR	0.000% 26-SEP-2024	9.642	10.401	94.928	632,100,000	600,039,888
18-MAR	0.000% 12-SEP-2024	9.535	10.256	95.350	16,000,000	15,256,000
18-MAR	0.000% 26-SEP-2024	9.500	10.236	95.003	273,700,000	260,023,211
18-MAR	0.000% 20-JUN-2024	8.892	9.412	97.710	716,400,000	699,994,440
18-MAR	0.000% 20-JUN-2024	8.795	9.304	97.735	2,600,000	2,541,110
18-MAR	0.000% 20-JUN-2024	8.795	9.304	97.735	100,000,000	97,735,000
18-MAR	18.500% 14-AUG-2042		16.250	113.612	7,500,000	8,520,900
18-MAR	18.500% 14-AUG-2042		16.610	111.320	900,000	1,001,880
18-MAR	18.500% 14-AUG-2042		16.200	113.937	12,000,000	13,672,440
18-MAR	18.500% 14-AUG-2042		15.500	118.666	170,000,000	201,732,200
18-MAR	13.500% 09-JUL-2026		13.800	101.855	19,700,000	20,065,435
18-MAR	13.500% 09-JUL-2026		14.000	101.471	10,000,000	10,147,111
18-MAR	14.000% 01-AUG-2024		11.453	102.639	20,000,000,000	20,527,800,000
18-MAR	17.000% 03-APR-2031		15.849	112.131	30,000,000	33,639,300
18-MAR	14.125% 13-JAN-2028		16.350	96.107	185,000,000	177,797,950
18-MAR	14.125% 13-JAN-2028		14.550	101.057	50,000,000	50,528,500
18-MAR	14.125% 13-JAN-2028		14.000	102.637	50,000,000	51,318,500
18-MAR	16.625% 27-AUG-2026		14.500	105.052	150,000,000	157,578,000
18-MAR	16.000% 06-MAY-2027		14.500	109.339	35,000,000,000	38,268,650,000

18-MAR	16.000% 06-MAY-2027		13.500	111.897	134,000,000	149,941,980
18-MAR	16.000% 06-MAY-2027		14.331	109.766	30,000,000,000	32,929,800,000
18-MAR	14.375% 03-FEB-2033		14.750	99.400	100,000,000	99,400,000
18-MAR	14.375% 03-FEB-2033		15.500	95.886	30,000,000	28,765,800
18-MAR	14.375% 03-FEB-2033		14.978	98.313	140,000,000	137,638,200
18-MAR	14.375% 03-FEB-2033		14.978	98.313	80,000,000	78,650,400
18-MAR	14.375% 03-FEB-2033		15.550	95.658	30,000,000	28,697,400
18-MAR	16.375% 04-MAR-2032		13.561	113.653	10,000,000	11,365,300
18-MAR	14.000% 29-MAY-2025		13.250	104.946	1,000,000,000	1,049,460,000
18-MAR	14.000% 29-MAY-2025		13.178	105.025	35,000,000,000	36,758,750,000
18-MAR	14.000% 29-MAY-2025		13.661	104.501	35,000,000,000	36,575,350,000
18-MAR	15.000% 20-MAY-2032		15.449	102.376	9,300,000	9,521,000
18-MAR	16.000% 14-MAY-2037		15.792	105.858	208,600,000	220,819,788
18-MAR	16.000% 14-MAY-2037		15.800	105.814	3,300,000,000	3,491,862,000
18-MAR	16.000% 14-MAY-2037		16.300	103.108	41,763,000,000	43,060,994,040
18-MAR	16.000% 14-MAY-2037		16.300	103.108	6,008,000,000	6,194,728,640
18-MAR	16.000% 14-MAY-2037		16.300	103.108	861,000,000	887,759,880
18-MAR	16.000% 14-MAY-2037		16.300	103.108	148,000,000	152,599,840
18-MAR	16.000% 14-MAY-2037		17.408	97.518	20,000,000	19,503,600
18-MAR	16.000% 14-MAY-2037		17.408	97.518	100,000,000	97,518,000
18-MAR	16.000% 14-MAY-2037		15.580	107.043	400,000,000	428,172,000
18-MAR	16.000% 14-MAY-2037		16.300	103.108	15,000,000	15,466,200
18-MAR	16.000% 14-MAY-2037		16.300	103.108	65,000,000	67,020,200
18-MAR	16.000% 14-MAY-2037		15.792	105.858	1,135,700,000	1,202,229,306

18-MAR	16.000% 14-MAY-2037		16.200	103.640	58,000,000	60,111,200
18-MAR	16.000% 14-MAY-2037		15.950	104.989	150,000,000	157,483,500
18-MAR	16.000% 14-MAY-2037		15.792	105.858	1,030,900,000	1,091,290,122
18-MAR	16.000% 14-MAY-2037		15.588	107.000	100,000,000	107,000,000
18-MAR	16.000% 14-MAY-2037		16.300	103.108	11,000,000	11,341,880
18-MAR	16.000% 14-MAY-2037		16.300	103.108	1,027,000,000	1,058,919,160
18-MAR	16.000% 14-MAY-2037		16.300	103.108	78,000,000	80,424,240
18-MAR	16.000% 14-MAY-2037		16.300	103.108	193,000,000	198,998,440
18-MAR	16.000% 14-MAY-2037		16.300	103.108	50,000,000,000	51,554,000,000
18-MAR	16.000% 14-MAY-2037		14.980	110.517	58,000,000	64,099,860
18-MAR	16.000% 14-MAY-2037		16.400	102.581	2,988,000,000	3,065,120,280
18-MAR	17.750% 08-MAY-2042		16.950	109.704	10,000,000	10,970,400
18-MAR	15.000% 18-JUN-2043		16.022	96.641	88,000,000	85,044,080
18-MAR	15.000% 18-JUN-2043		15.572	99.225	1,000,000,000	992,250,000
18-MAR	15.000% 18-JUN-2043		15.320	100.727	101,500,000	102,237,905
18-MAR	15.000% 18-JUN-2043		16.000	96.764	2,000,000,000	1,935,280,000
18-MAR	15.000% 18-JUN-2043		16.300	95.104	10,000,000	9,510,400
18-MAR	15.000% 18-JUN-2043		16.303	95.088	1,000,000,000	950,880,000
18-MAR	15.000% 18-JUN-2043		15.000	102.698	100,000,000	102,698,000
18-MAR	15.000% 18-JUN-2043		16.300	95.104	1,000,000,000	951,040,000
18-MAR	15.000% 18-JUN-2043		15.500	99.651	150,600,000	150,074,406
18-MAR	15.000% 18-JUN-2043		15.750	98.188	37,000,000	36,329,560
18-MAR	15.000% 18-JUN-2043		16.000	96.764	2,000,000,000	1,935,280,000
18-MAR	15.000% 18-JUN-2043		16.000	96.764	2,000,000,000	1,935,280,000

18-MAR	15.000% 18-JUN-2043		16.750	92.711	2,000,000,000	1,854,220,000
18-MAR	15.000% 18-JUN-2043		15.717	98.377	200,000,000	196,754,000
18-MAR	15.000% 18-JUN-2043		16.750	92.711	2,000,000,000	1,854,220,000
18-MAR	15.000% 18-JUN-2043		16.750	92.711	2,000,000,000	1,854,220,000
18-MAR	15.000% 18-JUN-2043		15.575	99.208	1,000,000,000	992,080,000
18-MAR	18.500% 14-AUG-2042		15.743	116.987	200,000,000	233,974,000
18-MAR	18.500% 14-AUG-2042		16.300	113.289	100,000,000	113,289,000
18-MAR	18.500% 14-AUG-2042		16.950	109.229	25,000,000	27,307,250
18-MAR	18.500% 14-AUG-2042		16.510	111.948	1,300,000,000	1,455,324,000
			TOTAL		331,976,300,000	342,327,413,786