

Government Securities Daily Secondary Market Report for 22-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
22-MAR	0.000% 13-MAR-2025	13.099	13.120	88.671	2,000,000,000	1,773,420,000
22-MAR	0.000% 13-FEB-2025	12.800	12.881	89.684	9,000,000	8,071,560
22-MAR	0.000% 24-OCT-2024	12.549	12.868	93.087	40,000,000,000	37,234,800,000
22-MAR	0.000% 30-JAN-2025	12.649	12.758	90.186	65,000,000	58,620,900
22-MAR	0.000% 01-AUG-2024	12.249	12.734	95.758	140,000,000	134,061,200
22-MAR	0.000% 26-SEP-2024	12.351	12.720	94.019	30,000,000,000	28,205,700,000
22-MAR	0.000% 16-JAN-2025	12.520	12.656	90.670	30,000,000	27,201,000
22-MAR	0.000% 24-OCT-2024	12.271	12.576	93.230	45,000,000,000	41,953,500,000
22-MAR	0.000% 07-NOV-2024	12.099	12.367	92.916	5,000,000	4,645,800
22-MAR	0.000% 18-JUL-2024	11.751	12.225	96.340	10,400,000	10,019,360
22-MAR	0.000% 26-SEP-2024	11.700	12.032	94.316	5,000,000	4,715,800

22-MAR	0.000% 19-DEC-2024	11.750	11.922	91.949	2,000,000	1,838,980
22-MAR	0.000% 18-JUL-2024	11.099	11.522	96.536	40,000,000,000	38,614,400,000
22-MAR	0.000% 16-JAN-2025	11.400	11.513	91.433	295,300,000	270,001,649
22-MAR	0.000% 16-JAN-2025	11.400	11.513	91.433	2,100,000	1,920,093
22-MAR	0.000% 26-SEP-2024	11.059	11.355	94.611	15,900,000	15,043,149
22-MAR	0.000% 26-SEP-2024	10.972	11.263	94.651	10,600,000	10,033,006
22-MAR	0.000% 18-JUL-2024	10.751	11.147	96.641	100,000	96,641
22-MAR	0.000% 27-FEB-2025	11.000	11.037	90.656	165,500,000	150,035,680
22-MAR	0.000% 01-AUG-2024	10.499	10.854	96.342	5,000,000	4,817,100
22-MAR	0.000% 18-JUL-2024	10.084	10.432	96.843	300,000	290,529
22-MAR	0.000% 20-JUN-2024	9.598	9.951	97.688	5,000,000	4,884,400
22-MAR	0.000% 20-JUN-2024	7.501	7.716	98.184	10,200,000	10,014,768

22-MAR	15.000% 18-JUN-2043		16.750	92.875	730,000,000	677,987,500
22-MAR	16.000% 06-MAY-2027		15.600	106.794	9,762,000,000	10,425,230,280
22-MAR	16.625% 27-AUG-2026		15.200	103.790	14,500,000	15,049,550
22-MAR	15.000% 18-JUN-2043		16.500	94.190	1,630,000,000	1,535,297,000
22-MAR	15.000% 18-JUN-2043		16.600	93.660	200,000,000	187,320,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	200,000,000	185,750,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	300,000,000	278,625,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	107,600,000	99,933,500
22-MAR	15.000% 18-JUN-2043		16.400	94.726	200,000,000	189,452,000
22-MAR	16.000% 14-MAY-2037		15.760	106.212	8,000,000	8,496,960
22-MAR	15.000% 18-JUN-2043		16.750	92.875	280,000,000	260,050,000
22-MAR	15.000% 18-JUN-2043		15.507	99.773	25,000,000	24,943,250

22-MAR	15.000% 18-JUN-2043		16.758	92.834	50,000,000	46,417,000
22-MAR	15.000% 18-JUN-2043		16.758	92.834	300,000,000	278,502,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	240,000,000	222,900,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	1,200,000,000	1,114,500,000
22-MAR	13.500% 09-JUL-2026		14.999	99.742	1,000,000,000	997,420,000
22-MAR	14.375% 03-FEB-2033		16.698	90.802	22,500,000	20,430,450
22-MAR	16.000% 14-MAY-2037		16.000	104.894	30,000,000	31,468,200
22-MAR	15.000% 18-JUN-2043		16.750	92.875	132,400,000	122,966,500
22-MAR	15.000% 18-JUN-2043		16.600	93.660	1,000,000	936,600
22-MAR	15.000% 18-JUN-2043		16.750	92.875	430,600,000	399,919,750
22-MAR	15.000% 18-JUN-2043		16.750	92.875	656,700,000	609,910,125
22-MAR	15.000% 18-JUN-2043		16.750	92.875	107,600,000	99,933,500

22-MAR	15.000% 18-JUN-2043		16.250	95.541	1,000,000,000	955,410,000
22-MAR	15.000% 18-JUN-2043		16.500	94.190	400,000,000	376,760,000
22-MAR	15.000% 18-JUN-2043		16.500	94.190	830,000,000	781,777,000
22-MAR	15.000% 18-JUN-2043		15.953	97.190	31,200,000	30,323,280
22-MAR	15.000% 18-JUN-2043		16.740	92.927	1,000,000,000	929,270,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	250,000,000	232,187,500
22-MAR	17.500% 01-NOV-2040		15.650	116.557	200,000,000	233,114,000
22-MAR	14.250% 23-AUG-2029		16.380	93.349	33,000,000	30,805,170
22-MAR	16.000% 14-MAY-2037		17.092	99.236	156,000,000	154,808,160
22-MAR	15.000% 18-JUN-2043		16.750	92.875	122,000,000	113,307,500
22-MAR	15.000% 18-JUN-2043		16.750	92.875	49,000,000	45,508,750
22-MAR	17.500% 01-NOV-2040		16.400	111.914	800,000	895,312

22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000
22-MAR	15.000% 20-MAY-2032		15.469	102.454	27,011,800,000	27,674,669,572
22-MAR	15.000% 18-JUN-2043		16.500	94.190	111,500,000	105,021,850
22-MAR	15.000% 18-JUN-2043		16.500	94.190	600,000,000	565,140,000
22-MAR	16.000% 14-MAY-2037		15.250	109.108	2,000,000	2,182,160
22-MAR	16.000% 14-MAY-2037		15.258	109.064	2,000,000	2,181,280
22-MAR	15.000% 18-JUN-2043		15.953	97.190	31,200,000	30,323,280
22-MAR	15.000% 18-JUN-2043		16.750	92.875	237,700,000	220,763,875
22-MAR	15.000% 18-JUN-2043		16.750	92.875	1,153,500,000	1,071,313,125
22-MAR	15.000% 18-JUN-2043		16.750	92.875	317,600,000	294,971,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	1,122,400,000	1,042,429,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	4,000,000,000	3,715,000,000

22-MAR	15.000% 18-JUN-2043		16.500	94.190	250,000,000	235,475,000
22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000
22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	120,000,000	111,450,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	210,000,000	195,037,500
22-MAR	15.000% 18-JUN-2043		16.750	92.875	400,000,000	371,500,000
22-MAR	14.375% 03-FEB-2033		16.500	91.638	500,000,000	458,190,000
22-MAR	14.000% 08-AUG-2024		11.729	102.443	35,000,000,000	35,855,050,000
22-MAR	15.000% 18-JUN-2043		16.600	93.660	2,000,000,000	1,873,200,000
22-MAR	15.000% 18-JUN-2043		16.720	93.031	4,000,000,000	3,721,240,000
22-MAR	16.000% 06-MAY-2027		15.500	107.037	9,762,000,000	10,448,951,940
22-MAR	14.375% 03-FEB-2033		16.000	93.802	25,000,000,000	23,450,500,000

22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000
22-MAR	16.250% 08-NOV-2035		16.389	104.570	24,514,100,000	25,634,394,370
22-MAR	14.000% 08-AUG-2024		11.723	102.445	35,000,000,000	35,855,750,000
22-MAR	15.000% 18-JUN-2043		16.758	92.834	100,000,000	92,834,000
22-MAR	16.000% 14-MAY-2037		16.000	104.894	8,000,000	8,391,520
22-MAR	15.000% 18-JUN-2043		16.750	92.875	64,700,000	60,090,125
22-MAR	15.000% 18-JUN-2043		16.750	92.875	2,300,000	2,136,125
22-MAR	15.000% 18-JUN-2043		16.750	92.875	400,000,000	371,500,000
22-MAR	16.000% 14-MAY-2037		16.000	104.894	1,000,000,000	1,048,940,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	275,900,000	256,242,125
22-MAR	15.000% 18-JUN-2043		16.750	92.875	1,329,700,000	1,234,958,875
22-MAR	15.000% 18-JUN-2043		16.750	92.875	425,400,000	395,090,250

22-MAR	15.000% 18-JUN-2043		16.510	94.137	4,000,000,000	3,765,480,000
22-MAR	15.000% 18-JUN-2043		15.953	97.190	200,000,000	194,380,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	10,000,000	9,287,500
22-MAR	16.000% 14-MAY-2037		15.461	107.894	6,000,000	6,473,640
22-MAR	15.000% 18-JUN-2043		16.750	92.875	70,000,000	65,012,500
22-MAR	15.000% 18-JUN-2043		15.750	98.352	450,000,000	442,584,000
22-MAR	13.500% 09-JUL-2026		13.750	102.100	200,000,000	204,200,000
22-MAR	15.000% 18-JUN-2043		16.500	94.190	540,000,000	508,626,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	50,000,000	46,437,500
22-MAR	15.000% 18-JUN-2043		16.750	92.875	50,000,000	46,437,500
22-MAR	15.000% 18-JUN-2043		16.750	92.875	250,000,000	232,187,500
22-MAR	18.500% 14-AUG-2042		16.007	115.400	200,000,000	230,800,000

22-MAR	18.500% 14-AUG-2042		16.500	112.207	5,000,000,000	5,610,350,000
22-MAR	15.000% 18-JUN-2043		16.740	92.927	2,000,000,000	1,858,540,000
22-MAR	13.500% 09-JUL-2026		15.021	99.701	10,000,000	9,970,100
22-MAR	14.250% 22-JUN-2034		16.209	93.333	3,170,500,000	2,959,122,765
22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000
22-MAR	18.500% 14-AUG-2042		16.200	114.132	200,000,000	228,264,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	323,000,000	299,986,250
22-MAR	15.000% 18-JUN-2043		16.750	92.875	18,257,900,000	16,957,024,625
22-MAR	15.000% 18-JUN-2043		16.603	93.644	2,000,000,000	1,872,880,000
22-MAR	15.000% 18-JUN-2043		16.750	92.875	4,000,000	3,715,000
22-MAR	15.000% 18-JUN-2043		15.429	100.235	15,000,000	15,035,250
22-MAR	15.000% 18-JUN-2043		16.750	92.875	250,000,000	232,187,500

22-MAR	15.000% 18-JUN-2043		16.401	94.722	9,700,000	9,188,000
22-MAR	15.000% 18-JUN-2043		16.399	94.730	3,700,000	3,505,000
22-MAR	15.000% 18-JUN-2043		16.200	95.815	1,000,000	958,150
22-MAR	14.375% 03-FEB-2033		15.900	94.244	150,000,000	141,366,000
22-MAR	16.000% 06-MAY-2027		15.018	108.219	9,277,000,000	10,039,476,630
22-MAR	16.000% 14-MAY-2037		16.000	104.894	48,000,000	50,349,120
22-MAR	18.500% 14-AUG-2042		16.000	115.450	24,000,000	27,708,000
22-MAR	14.000% 29-MAY-2025		13.175	105.175	4,414,600,000	4,643,055,550
22-MAR	14.375% 03-FEB-2033		16.000	93.802	184,000,000	172,595,680
22-MAR	14.375% 03-FEB-2033		15.900	94.244	78,000,000	73,510,320
22-MAR	14.375% 03-FEB-2033		16.000	93.802	96,000,000	90,049,920
22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000

22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000
22-MAR	14.375% 03-FEB-2033		15.900	94.244	2,441,000,000	2,300,496,040
22-MAR	15.000% 18-JUN-2043		16.157	96.050	12,500,000	12,006,250
22-MAR	16.000% 14-MAY-2037		16.709	101.160	9,900,000	10,014,840
22-MAR	16.250% 08-NOV-2035		16.609	103.458	38,700,000	40,038,246
22-MAR	15.000% 18-JUN-2043		15.507	99.773	40,200,000	40,108,746
22-MAR	15.000% 18-JUN-2043		15.807	98.023	117,400,000	115,079,002
22-MAR	14.000% 08-AUG-2024		11.127	102.666	40,000,000,000	41,066,400,000
22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000
22-MAR	17.000% 16-JAN-2025		13.244	105.772	25,347,700,000	26,810,769,244
22-MAR	14.375% 03-FEB-2033		16.000	93.802	2,991,000,000	2,805,617,820
22-MAR	15.000% 18-JUN-2043		16.758	92.834	5,000,000,000	4,641,700,000

22-MAR	16.000% 14-MAY-2037		16.359	102.973	8,539,800,000	8,793,688,254
22-MAR	15.000% 18-JUN-2043		16.750	92.875	74,000,000	68,727,500
22-MAR	15.000% 18-JUN-2043		16.408	94.685	65,000,000	61,545,250
			TOTAL		530,647,700,000	521,571,189,616