

Government Securities Daily Secondary Market Report for 26-March- 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
26-MAR	0.000% 18-APR-2024	10.994	11.579	99.312	300,000,000	297,936,000
26-MAR	0.000% 19-DEC-2024	11.330	11.497	92.320	19,600,000	18,094,720
26-MAR	0.000% 30-MAY-2024	10.864	11.361	98.102	51,200,000	50,228,224
26-MAR	0.000% 24-OCT-2024	10.999	11.251	93.995	319,200,000	300,032,040
26-MAR	0.000% 24-OCT-2024	10.999	11.251	93.995	532,000,000	500,053,400
26-MAR	13.500% 09-JUL-2026		14.611	100.624	111,000,000	111,692,640
26-MAR	13.500% 09-JUL-2026		13.986	101.800	1,000,000	1,018,000
26-MAR	18.500% 14-AUG-2042		16.800	110.534	4,600,000	5,084,564
26-MAR	18.500% 14-AUG-2042		16.500	112.402	20,000,000	22,480,400
26-MAR	15.000% 18-JUN-2043		16.107	96.492	2,000,000,000	1,929,840,000
26-MAR	15.000% 18-JUN-2043		15.477	100.112	100,000,000	100,112,000
26-MAR	15.000% 18-JUN-2043		15.500	99.978	26,000,000	25,994,280
26-MAR	15.000% 18-JUN-2043		15.650	99.096	30,000,000	29,728,800
26-MAR	15.000% 18-JUN-2043		16.750	93.039	65,000,000	60,475,350
26-MAR	15.000% 18-JUN-2043		16.700	93.299	1,000,000,000	932,990,000
26-MAR	15.000% 18-JUN-2043		16.700	93.299	500,000,000	466,495,000
26-MAR	15.000% 18-JUN-2043		16.500	94.355	16,000,000	15,096,800
26-MAR	15.000% 18-JUN-2043		15.906	97.622	100,000,000	97,622,000
26-MAR	15.000% 18-JUN-2043		16.510	94.301	1,000,000,000	943,010,000
26-MAR	15.000% 18-JUN-2043		16.750	93.039	5,000,000	4,651,950
26-MAR	15.000% 18-JUN-2043		16.600	93.824	60,000,000	56,294,400

26-MAR	15.000% 18-JUN-2043		15.543	99.724	500,000,000	498,620,000
26-MAR	15.000% 18-JUN-2043		16.750	93.039	322,400,000	299,957,736
26-MAR	15.000% 18-JUN-2043		16.500	94.355	1,000,000,000	943,550,000
26-MAR	15.000% 18-JUN-2043		16.740	93.091	210,000,000	195,491,100
26-MAR	15.000% 18-JUN-2043		16.350	95.160	52,500,000	49,959,000
26-MAR	15.000% 18-JUN-2043		16.991	91.801	500,000,000	459,005,000
26-MAR	15.000% 18-JUN-2043		16.750	93.039	967,300,000	899,966,247
26-MAR	15.000% 18-JUN-2043		16.500	94.355	15,900,000	15,002,445
26-MAR	14.000% 08-AUG-2024		11.738	102.568	30,000,000,000	30,770,400,000
26-MAR	14.000% 08-AUG-2024		11.120	102.790	50,000,000,000	51,395,000,000
26-MAR	14.000% 08-AUG-2024		11.002	102.833	30,000,000	30,849,900
26-MAR	14.000% 08-AUG-2024		10.925	102.861	1,128,500,000	1,160,786,385
26-MAR	14.000% 08-AUG-2024		10.925	102.861	777,500,000	799,744,275
26-MAR	17.750% 08-MAY-2042		16.600	112.170	80,000,000	89,735,955
26-MAR	16.000% 14-MAY-2037		15.658	106.959	61,000,000	65,244,990
26-MAR	16.000% 14-MAY-2037		15.556	107.531	5,000,000	5,376,550
26-MAR	16.000% 14-MAY-2037		17.250	98.640	152,000,000	149,932,800
26-MAR	16.000% 14-MAY-2037		15.556	107.531	100,000,000	107,531,000
26-MAR	16.000% 14-MAY-2037		16.150	104.262	15,000,000	15,639,300
26-MAR	16.000% 14-MAY-2037		16.350	103.200	50,000,000	51,599,785
26-MAR	16.000% 14-MAY-2037		15.650	107.003	50,000,000	53,501,500
26-MAR	16.000% 14-MAY-2037		16.600	101.897	50,000,000	50,948,408
26-MAR	15.000% 20-MAY-2032		14.750	105.926	10,000,000	10,592,600
26-MAR	14.250% 22-JUN-2034		15.226	98.154	150,000,000	147,231,000

26-MAR	14.250% 22-JUN-2034		15.226	98.154	100,000,000	98,154,000
26-MAR	14.375% 03-FEB-2033		15.500	96.201	57,100,000	54,930,771
26-MAR	14.375% 03-FEB-2033		15.500	96.201	133,200,000	128,139,732
26-MAR	14.375% 03-FEB-2033		16.499	91.801	500,000,000	459,005,000
26-MAR	14.375% 03-FEB-2033		15.500	96.201	53,700,000	51,659,937
26-MAR	14.375% 03-FEB-2033		15.530	96.064	500,000,000	480,320,000
26-MAR	14.375% 03-FEB-2033		15.050	98.286	61,400,000	60,347,604
26-MAR	14.375% 03-FEB-2033		15.096	98.071	150,000,000	147,106,500
26-MAR	14.375% 03-FEB-2033		15.500	96.201	72,000,000	69,264,720
26-MAR	14.375% 03-FEB-2033		16.009	93.922	10,000,000	9,392,200
26-MAR	14.375% 03-FEB-2033		15.500	96.201	184,000,000	177,009,840
26-MAR	14.375% 03-FEB-2033		15.096	98.071	100,000,000	98,071,000
26-MAR	16.000% 06-MAY-2027		14.500	109.676	1,000,000	1,096,760
26-MAR	16.000% 06-MAY-2027		14.000	110.937	6,400,000	7,099,968
26-MAR	14.125% 13-JAN-2028		14.750	100.806	10,000,000	10,080,600
26-MAR	14.125% 13-JAN-2028		14.919	100.333	35,000,000,000	35,116,550,000
26-MAR	14.125% 13-JAN-2028		14.000	102.943	10,000,000	10,294,300
26-MAR	17.000% 03-APR-2031		15.800	112.719	8,000,000	9,017,520
26-MAR	17.000% 03-APR-2031		15.800	112.719	15,000,000	16,907,850
26-MAR	14.250% 23-AUG-2029		14.340	100.658	100,000,000	100,658,000
26-MAR	14.000% 01-AUG-2024		10.936	103.068	452,900,000	466,794,972
			TOTAL		130,012,400,000	131,806,497,818