

Government Securities Daily Secondary Market Report for 02-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
02-MAY	0.000% 10-APR-2025	13.700	13.755	88.594	11,200,000	9,922,528
02-MAY	0.000% 13-FEB-2025	12.639	12.806	90.960	63,000,000	57,304,800
02-MAY	0.000% 25-JUL-2024	9.902	10.286	97.772	450,000,000	439,974,000
02-MAY	0.000% 01-AUG-2024	9.800	10.166	97.615	3,800,000,000	3,709,370,000
02-MAY	0.000% 24-OCT-2024	9.499	9.734	95.644	58,600,000	56,047,384
02-MAY	0.000% 01-AUG-2024	9.006	9.315	97.804	196,700,000	192,380,468
02-MAY	0.000% 01-AUG-2024	9.006	9.315	97.804	659,000,000	644,528,360
02-MAY	0.000% 01-AUG-2024	9.002	9.310	97.805	196,700,000	192,382,435
02-MAY	0.000% 01-AUG-2024	9.002	9.310	97.805	659,000,000	644,534,950
02-MAY	0.000% 15-AUG-2024	9.001	9.293	97.476	3,000,000	2,924,280
02-MAY	14.000% 29-MAY-2025		13.632	106.250	300,000,000	318,750,000
02-MAY	14.000% 29-MAY-2025		13.605	106.277	10,000,000,000	10,627,700,000
02-MAY	14.000% 29-MAY-2025		13.605	106.277	10,000,000,000	10,627,700,000
02-MAY	16.000% 14-MAY-2037		15.700	108.376	8,000,000	8,670,080
02-MAY	16.000% 14-MAY-2037		15.800	107.822	99,300,000	107,067,246
02-MAY	16.000% 14-MAY-2037		16.200	105.656	20,000,000	21,131,100
02-MAY	15.000% 18-JUN-2043		15.528	101.343	60,000,000	60,805,800
02-MAY	15.000% 18-JUN-2043		16.590	95.410	451,600,000	430,871,560
02-MAY	15.000% 18-JUN-2043		16.000	98.623	1,000,000	986,230

02-MAY	15.000% 18-JUN-2043		17.080	92.888	40,000,000	37,155,200
02-MAY	15.000% 18-JUN-2043		15.528	101.343	211,000,000	213,833,730
02-MAY	15.000% 18-JUN-2043		16.750	94.573	3,000,000,000	2,837,190,000
02-MAY	15.000% 18-JUN-2043		15.900	99.187	20,000,000	19,837,400
02-MAY	15.000% 18-JUN-2043		16.590	95.410	122,000,000	116,400,200
02-MAY	15.000% 18-JUN-2043		15.600	100.918	2,000,000	2,018,360
02-MAY	15.000% 18-JUN-2043		16.000	98.623	1,200,000	1,183,476
02-MAY	18.500% 14-AUG-2042		17.000	111.148	180,000,000	200,066,400
02-MAY	18.500% 14-AUG-2042		16.490	114.292	7,000,000	8,000,440
02-MAY	18.500% 14-AUG-2042		17.300	109.371	25,100,000	27,452,121
02-MAY	18.500% 14-AUG-2042		16.500	114.226	6,200,000	7,082,000
02-MAY	13.500% 09-JUL-2026		13.500	104.102	9,700,000	10,097,894
02-MAY	13.500% 09-JUL-2026		13.750	103.641	300,000,000	310,923,000
02-MAY	14.000% 29-MAY-2025		13.605	106.277	10,000,000,000	10,627,700,000
02-MAY	17.500% 01-NOV-2040		15.764	117.826	340,000,000	400,608,400
02-MAY	16.250% 08-NOV-2035		15.250	112.513	195,500,000	219,962,915
02-MAY	14.250% 22-JUN-2034		15.500	98.300	20,400,000	20,053,200
02-MAY	14.375% 03-FEB-2033		15.850	96.104	140,000,000	134,545,600
02-MAY	14.375% 03-FEB-2033		15.188	99.104	25,000,000	24,776,000
02-MAY	14.375% 03-FEB-2033		15.188	99.104	25,000,000	24,776,000
02-MAY	14.125% 13-JAN-2028		14.305	103.510	483,100,000	500,056,810
02-MAY	17.000% 16-JAN-2025		13.000	107.476	7,000,000	7,523,316

02-MAY	17.500% 02-MAY-2030		14.672	119.455	116,000,000	138,567,800
02-MAY	14.250% 23-AUG-2029		15.250	98.847	370,000,000	365,733,900
			TOTAL		42,683,300,000	44,408,595,383