

Government Securities Daily Secondary Market Report for 05-June-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
05-JUN	0.000% 12-SEP-2024	11.000	11.448	97.103	5,500,000	5,340,665
05-JUN	0.000% 12-SEP-2024	9.000	9.300	97.617	1,100,000	1,073,787
05-JUN	0.000% 26-SEP-2024	8.072	8.299	97.562	30,800,000	30,049,096
05-JUN	0.000% 21-NOV-2024	11.391	11.740	94.990	21,100,000	20,042,890
05-JUN	0.000% 21-NOV-2024	11.327	11.672	95.017	21,100,000	20,048,587
05-JUN	0.000% 02-JAN-2025	12.701	13.039	93.160	2,300,000	2,142,680
05-JUN	0.000% 16-JAN-2025	11.000	11.230	93.650	267,000,000	250,045,500
05-JUN	0.000% 10-APR-2025	12.194	12.305	90.643	22,100,000	20,032,103
05-JUN	0.000% 10-APR-2025	12.000	12.107	90.778	11,000,000	9,985,580
05-JUN	0.000% 24-APR-2025	12.200	12.283	90.256	600,000,000	541,536,000
05-JUN	0.000% 22-MAY-2025	13.400	13.433	88.585	22,500,000	19,931,625
05-JUN	0.000% 22-MAY-2025	13.000	13.031	88.888	22,500,000	19,999,800
05-JUN	14.000% 29-MAY-2025		12.600	101.482	55,900,000	56,728,438
05-JUN	14.000% 29-MAY-2025		13.850	100.357	8,000,000,000	8,028,560,000
05-JUN	14.000% 29-MAY-2025		13.850	100.357	1,800,000,000	1,806,426,000
05-JUN	14.000% 29-MAY-2025		13.950	100.268	10,000,000,000	10,026,800,000
05-JUN	13.500% 09-JUL-2026		13.521	105.342	95,000,000	100,074,900
05-JUN	13.500% 09-JUL-2026		14.000	104.495	100,000,000	104,495,000
05-JUN	13.500% 09-JUL-2026		14.850	103.016	100,000,000	103,016,000
05-JUN	16.625% 27-AUG-2026		15.000	107.346	652,100,000	700,003,266
05-JUN	14.125% 13-JAN-2028		15.000	102.971	30,000,000,000	30,891,300,000
05-JUN	14.125% 13-JAN-2028		15.215	102.396	150,000,000	153,594,000
05-JUN	17.000% 03-APR-2031		16.350	105.119	1,000,000,000	1,051,190,000

05-JUN	17.000% 03-APR-2031		16.093	106.183	1,910,000,000	2,028,095,300
05-JUN	14.250% 22-JUN-2034		15.698	98.742	100,000,000	98,742,000
05-JUN	16.250% 08-NOV-2035		16.350	100.049	70,000,000	70,034,300
05-JUN	16.000% 14-MAY-2037		15.545	102.763	48,700,000	50,045,581
05-JUN	16.000% 14-MAY-2037		15.200	104.732	16,000,000	16,757,136
05-JUN	16.000% 14-MAY-2037		16.008	100.212	99,800,000	100,011,576
05-JUN	16.000% 14-MAY-2037		15.696	101.918	30,000,000	30,575,400
05-JUN	16.000% 14-MAY-2037		16.000	100.254	495,000,000	496,257,300
05-JUN	16.000% 14-MAY-2037		16.008	100.212	300,000,000	300,636,000
05-JUN	16.000% 14-MAY-2037		15.007	105.860	28,400,000	30,064,240
05-JUN	16.000% 14-MAY-2037		16.000	100.254	11,000,000	11,027,940
05-JUN	16.000% 14-MAY-2037		16.010	100.200	500,000,000	501,000,000
05-JUN	16.000% 14-MAY-2037		16.850	95.827	100,000,000	95,827,000
05-JUN	16.000% 14-MAY-2037		16.200	99.183	15,200,000	15,075,816
05-JUN	16.000% 14-MAY-2037		17.000	95.078	4,000,000	3,803,120
05-JUN	16.000% 14-MAY-2037		15.000	105.902	500,000,000	529,510,000
05-JUN	16.000% 14-MAY-2037		16.000	100.254	105,000,000	105,266,700
05-JUN	16.000% 14-MAY-2037		16.000	100.254	60,000,000	60,152,400
05-JUN	16.000% 14-MAY-2037		16.000	100.254	2,000,000,000	2,005,080,000
05-JUN	16.000% 14-MAY-2037		15.000	105.901	500,000,000	529,505,000
05-JUN	16.000% 14-MAY-2037		16.000	100.254	1,830,000,000	1,834,648,200
05-JUN	16.000% 14-MAY-2037		16.000	100.254	60,000,000	60,152,400
05-JUN	16.000% 14-MAY-2037		16.001	100.249	5,000,000,000	5,012,450,000
05-JUN	16.000% 14-MAY-2037		17.209	94.053	107,000,000	100,636,710

05-JUN	16.000% 14-MAY-2037		16.400	98.130	7,000,000	6,869,100
05-JUN	16.000% 14-MAY-2037		16.000	100.254	50,000,000	50,127,000
05-JUN	17.500% 01-NOV-2040		17.600	100.068	8,100,000	8,105,508
05-JUN	17.750% 08-MAY-2042		16.900	105.039	550,000,000	577,714,500
05-JUN	18.500% 14-AUG-2042		17.200	111.664	25,000,000	27,916,000
05-JUN	15.000% 18-JUN-2043		15.720	101.645	5,000,000,000	5,082,250,000
05-JUN	15.000% 18-JUN-2043		16.698	96.274	50,000,000	48,137,000
05-JUN	15.000% 18-JUN-2043		15.730	101.588	15,000,000,000	15,238,200,000
05-JUN	15.000% 18-JUN-2043		16.058	99.729	50,000,000	49,864,500
05-JUN	15.000% 18-JUN-2043		16.592	96.831	200,000,000	193,662,000
05-JUN	15.000% 18-JUN-2043		15.440	103.289	1,355,500,000	1,400,082,395
05-JUN	15.000% 18-JUN-2043		16.700	96.264	10,000,000	9,626,400
05-JUN	15.000% 18-JUN-2043		16.592	96.831	200,000,000	193,662,000
05-JUN	15.000% 18-JUN-2043		16.000	100.051	1,500,000	1,500,765
Total					89,377,200,000	