

Government Securities Daily Secondary Market Report for 07-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
07-MAY	0.000% 04-JUL-2024	11.999	12.621	98.129	4,100,000	4,023,289
07-MAY	0.000% 25-JUL-2024	10.500	10.940	97.778	150,000,000	146,667,000
07-MAY	0.000% 24-OCT-2024	12.299	12.704	94.582	1,000,000,000	945,820,000
07-MAY	0.000% 21-NOV-2024	11.099	11.380	94.321	42,500,000	40,086,425
07-MAY	0.000% 19-DEC-2024	10.000	10.189	94.169	10,000,000,000	9,416,900,000
07-MAY	0.000% 10-APR-2025	11.001	11.044	90.755	1,700,000	1,542,835
07-MAY	0.000% 10-APR-2025	11.001	11.044	90.755	200,000	181,510
07-MAY	0.000% 10-APR-2025	11.001	11.044	90.755	50,000,000	45,377,500
07-MAY	0.000% 24-APR-2025	13.400	13.431	88.556	226,000,000	200,136,560
07-MAY	0.000% 24-APR-2025	12.035	12.059	89.601	11,200,000	10,035,312
07-MAY	14.000% 29-MAY-2025		13.854	106.229	20,000,000,000	21,245,800,000
07-MAY	14.000% 29-MAY-2025		13.850	106.233	25,000,000,000	26,558,250,000
07-MAY	14.000% 29-MAY-2025		13.854	106.229	20,000,000,000	21,245,800,000
07-MAY	14.000% 29-MAY-2025		13.850	106.233	25,000,000,000	26,558,250,000
07-MAY	16.625% 27-AUG-2026		14.500	107.092	1,900,000	2,034,748
07-MAY	15.000% 20-MAY-2032		14.759	107.637	4,000,000	4,305,480
07-MAY	14.375% 03-FEB-2033		15.000	100.178	1,000,000	1,001,780
07-MAY	14.375% 03-FEB-2033		15.694	96.999	35,000,000	33,949,650
07-MAY	14.250% 22-JUN-2034		15.176	100.078	75,000,000	75,058,500
07-MAY	14.250% 22-JUN-2034		15.176	100.078	100,000,000	100,078,000
07-MAY	14.250% 22-JUN-2034		14.600	102.975	4,900,000	5,045,775
07-MAY	14.250% 22-JUN-2034		16.981	91.777	120,000,000	110,132,400
07-MAY	16.000% 14-MAY-2037		16.300	105.351	9,000,000	9,481,590
07-MAY	16.000% 14-MAY-2037		15.008	112.571	2,531,200,000	2,849,397,152
07-MAY	16.000% 14-MAY-2037		16.000	106.955	2,400,000	2,566,920
07-MAY	16.000% 14-MAY-2037		15.343	110.616	50,000,000	55,308,000

07-MAY	16.000% 14-MAY-2037		16.000	106.955	11,000,000	11,765,017
07-MAY	16.000% 14-MAY-2037		15.904	107.476	30,000,000	32,242,800
07-MAY	17.500% 01-NOV-2040		16.210	115.307	3,500,000,000	4,035,745,000
07-MAY	18.500% 14-AUG-2042		17.200	110.207	59,300,000	65,352,751
07-MAY	18.500% 14-AUG-2042		15.650	120.085	1,300,000	1,561,105
07-MAY	18.500% 14-AUG-2042		16.700	113.227	19,300,000	21,852,783
07-MAY	18.500% 14-AUG-2042		16.210	116.336	1,300,000,000	1,512,368,000
07-MAY	15.000% 18-JUN-2043		16.700	95.042	11,600,000	11,024,890
07-MAY	15.000% 18-JUN-2043		16.750	94.782	40,000,000	37,912,800
07-MAY	15.000% 18-JUN-2043		16.500	96.097	800,000	768,776
07-MAY	15.000% 18-JUN-2043		15.500	101.715	98,400,000	100,087,560
07-MAY	15.000% 18-JUN-2043		15.750	100.254	80,000,000	80,203,200
07-MAY	15.000% 18-JUN-2043		16.749	94.787	1,000,000,000	947,870,000
07-MAY	15.000% 18-JUN-2043		15.000	104.759	1,000,000,000	1,047,590,000
07-MAY	15.000% 18-JUN-2043		16.715	94.964	5,000,000,000	4,748,200,000
07-MAY	15.000% 18-JUN-2043		16.715	94.964	5,000,000,000	4,748,200,000
07-MAY	15.000% 18-JUN-2043		16.000	98.831	5,000,000,000	4,941,550,000
07-MAY	15.000% 18-JUN-2043		15.057	104.405	11,500,000	12,006,575
07-MAY	15.000% 18-JUN-2043		15.480	101.831	118,600,000	120,771,566
07-MAY	15.000% 18-JUN-2043		15.020	104.634	122,000,000	127,653,480
07-MAY	15.000% 18-JUN-2043		15.600	101.126	1,500,000	1,516,890
07-MAY	15.000% 18-JUN-2043		16.715	94.964	5,000,000,000	4,748,200,000
07-MAY	15.000% 18-JUN-2043		16.020	98.719	3,000,000,000	2,961,570,000
07-MAY	15.000% 18-JUN-2043		16.000	98.831	5,000,000,000	4,941,550,000
07-MAY	15.000% 18-JUN-2043		15.480	101.831	200,000,000	203,662,000
07-MAY	15.000% 18-JUN-2043		16.715	94.964	5,000,000,000	4,748,200,000
07-MAY	15.000% 18-JUN-2043		15.956	99.081	31,000,000	30,715,110
07-MAY	15.000% 18-JUN-2043		16.000	98.831	5,000,000,000	4,941,550,000
07-MAY	15.000% 18-JUN-2043		16.000	98.831	5,000,000,000	4,941,550,000

07-MAY	15.000% 18-JUN-2043		15.507	101.674	9,000,000,000	9,150,660,000
07-MAY	15.000% 18-JUN-2043		15.000	104.758	1,000,000,000	1,047,580,000
07-MAY	15.000% 18-JUN-2043		16.715	94.964	5,000,000,000	4,748,200,000
07-MAY	15.000% 18-JUN-2043		16.021	98.714	3,000,000,000	2,961,420,000
07-MAY	15.000% 18-JUN-2043		16.715	94.964	5,000,000,000	4,748,200,000
07-MAY	15.000% 18-JUN-2043		16.000	98.831	5,000,000,000	4,941,550,000
07-MAY	15.000% 18-JUN-2043		16.000	98.831	5,000,000,000	4,941,550,000
Total					188,056,400,000	