

Government Securities Daily Secondary Market Report for 09-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
09-MAY	0.000% 08-AUG-2024	9.501	9.846	97.686	250,000,000	244,215,000
09-MAY	0.000% 15-AUG-2024	8.499	8.767	97.769	5,200,000	5,083,988
09-MAY	0.000% 26-SEP-2024	11.999	12.447	95.600	523,000,000	499,988,000
09-MAY	0.000% 24-OCT-2024	12.601	13.031	94.518	1,000,000,000	945,180,000
09-MAY	0.000% 24-OCT-2024	12.499	12.922	94.560	1,000,000,000	945,600,000
09-MAY	0.000% 24-OCT-2024	11.132	11.467	95.126	1,100,000	1,046,386
09-MAY	0.000% 07-NOV-2024	12.601	13.000	94.088	10,000,000,000	9,408,800,000
09-MAY	0.000% 07-NOV-2024	12.601	13.000	94.088	1,150,000,000	1,082,012,000
09-MAY	0.000% 07-NOV-2024	12.601	13.000	94.088	5,000,000,000	4,704,400,000
09-MAY	0.000% 21-NOV-2024	10.000	10.231	94.904	316,100,000	299,991,544
09-MAY	0.000% 27-FEB-2025	12.805	12.961	90.650	1,578,900,000	1,431,272,850
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	5,000,000	4,406,700
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	3,000,000,000	2,644,020,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	40,000,000	35,253,600
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	100,000,000	88,134,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	15,000,000	13,220,100
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	770,000,000	678,631,800
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	1,824,000,000	1,607,564,160
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	100,000,000	88,134,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	2,000,000,000	1,762,680,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	350,000,000	308,469,000

09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	1,150,000,000	1,013,541,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	10,000,000,000	8,813,400,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	250,000,000	220,335,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	5,649,000,000	4,978,689,660
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	6,825,100,000	6,015,233,634
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	10,260,000,000	9,042,548,400
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	23,000,000,000	20,270,820,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	170,000,000	149,827,800
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	1,648,900,000	1,453,241,526
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	10,000,000,000	8,813,400,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	4,820,000,000	4,248,058,800
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	250,000,000	220,335,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	2,000,000	1,762,680
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	4,000,000,000	3,525,360,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	2,000,000,000	1,762,680,000
09-MAY	0.000% 08-MAY-2025	13.501	13.503	88.134	260,000,000	229,148,400
09-MAY	0.000% 08-MAY-2025	13.450	13.453	88.173	240,000,000	211,615,200
09-MAY	0.000% 08-MAY-2025	13.201	13.203	88.367	271,700,000	240,093,139
09-MAY	0.000% 08-MAY-2025	13.104	13.107	88.442	1,357,000,000	1,200,157,940
09-MAY	0.000% 08-MAY-2025	13.104	13.107	88.442	1,357,000,000	1,200,157,940
09-MAY	14.000% 08-AUG-2024		9.869	104.454	50,000,000,000	52,227,000,000
09-MAY	14.000% 29-MAY-2025		14.111	106.062	80,000,000	84,849,600
09-MAY	14.000% 29-MAY-2025		13.850	106.311	25,000,000,000	26,577,750,000
09-MAY	14.000% 29-MAY-2025		13.850	106.311	25,000,000,000	26,577,750,000

09-MAY	14.000% 29-MAY-2025		13.854	106.307	25,000,000,000	26,576,750,000
09-MAY	14.000% 29-MAY-2025		13.854	106.307	25,000,000,000	26,576,750,000
09-MAY	16.625% 27-AUG-2026		14.530	107.115	100,000,000	107,115,000
09-MAY	16.625% 27-AUG-2026		14.530	107.115	550,000,000	589,132,500
09-MAY	16.625% 27-AUG-2026		14.625	106.930	550,000,000	588,115,000
09-MAY	16.625% 27-AUG-2026		14.500	107.174	485,000,000	519,793,900
09-MAY	16.625% 27-AUG-2026		14.700	106.783	450,000,000	480,523,500
09-MAY	16.625% 27-AUG-2026		14.530	107.115	400,000,000	428,460,000
09-MAY	16.625% 27-AUG-2026		14.540	107.096	550,000,000	589,028,000
09-MAY	16.625% 27-AUG-2026		14.625	106.930	550,000,000	588,113,000
09-MAY	17.000% 03-APR-2031		16.000	105.362	5,000,000,000	5,268,100,000
09-MAY	17.000% 03-APR-2031		15.500	107.501	2,700,000,000	2,902,527,000
09-MAY	17.000% 03-APR-2031		16.000	105.362	5,000,000,000	5,268,100,000
09-MAY	17.000% 03-APR-2031		16.003	105.348	5,000,000,000	5,267,400,000
09-MAY	16.375% 04-MAR-2032		16.900	100.212	10,000,000	10,021,200
09-MAY	14.375% 03-FEB-2033		15.092	99.828	45,000,000	44,922,600
09-MAY	14.375% 03-FEB-2033		15.700	97.053	150,000,000	145,579,000
09-MAY	14.375% 03-FEB-2033		16.000	95.726	35,000,000,000	33,504,100,000
09-MAY	14.375% 03-FEB-2033		15.300	98.865	253,000,000	250,128,450
09-MAY	14.375% 03-FEB-2033		15.092	99.828	300,000,000	299,484,000
09-MAY	16.000% 14-MAY-2037		15.951	107.311	1,000,000	1,073,110
09-MAY	16.000% 14-MAY-2037		16.950	102.108	100,000,000	102,108,000
09-MAY	16.000% 14-MAY-2037		15.512	109.745	210,000,000	230,464,500
09-MAY	16.000% 14-MAY-2037		15.600	109.249	457,700,000	500,034,488
09-MAY	16.000% 14-MAY-2037		16.683	103.456	500,000,000	517,280,000
09-MAY	16.000% 14-MAY-2037		15.950	107.317	400,000,000	429,268,000
09-MAY	16.000% 14-MAY-2037		15.509	109.762	210,000,000	230,500,000
09-MAY	16.000% 14-MAY-2037		15.449	110.100	1,000,000	1,101,000

09-MAY	18.500% 14-AUG-2042		15.900	118.484	34,000,000	40,284,560
09-MAY	18.500% 14-AUG-2042		16.202	116.490	77,500,000	90,280,000
09-MAY	18.500% 14-AUG-2042		15.910	118.417	77,500,000	91,773,175
09-MAY	18.500% 14-AUG-2042		17.000	111.497	2,700,000	3,010,419
09-MAY	18.500% 14-AUG-2042		17.000	111.497	385,000,000	429,263,450
09-MAY	18.500% 14-AUG-2042		17.010	111.437	385,000,000	429,032,450
09-MAY	18.500% 14-AUG-2042		15.900	118.484	43,500,000	51,540,540
09-MAY	15.000% 18-JUN-2043		15.482	101.905	30,000,000	30,571,500
09-MAY	15.000% 18-JUN-2043		15.750	100.338	25,000,000	25,084,500
09-MAY	15.000% 18-JUN-2043		15.800	100.050	20,000,000	20,010,000
09-MAY	15.000% 18-JUN-2043		15.810	99.993	70,000,000	69,995,100
09-MAY	15.000% 18-JUN-2043		15.870	99.650	30,000,000	29,895,000
09-MAY	15.000% 18-JUN-2043		16.000	98.915	280,000,000	276,962,000
09-MAY	15.000% 18-JUN-2043		16.000	98.915	150,000,000	148,372,500
09-MAY	15.000% 18-JUN-2043		16.010	98.859	150,000,000	148,288,500
09-MAY	15.000% 18-JUN-2043		16.010	98.859	280,000,000	276,805,200
09-MAY	15.000% 18-JUN-2043		16.715	95.048	280,000,000	266,134,400
09-MAY	15.000% 18-JUN-2043		16.750	94.866	10,000,000,000	9,486,600,000
09-MAY	15.000% 18-JUN-2043		16.790	94.659	5,000,000,000	4,732,950,000
09-MAY	15.000% 18-JUN-2043		16.800	94.607	5,000,000,000	4,730,350,000
Total					358,911,900,00	