

Government Securities Daily Secondary Market Report for 13-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
13-MAY	0.000% 26-SEP-2024	12.352	12.836	95.600	523,000,000	499,988,000
13-MAY	0.000% 26-SEP-2024	10.500	10.849	96.235	311,700,000	299,964,495
13-MAY	0.000% 10-APR-2025	12.254	12.319	89.972	511,300,000	460,026,836
13-MAY	0.000% 08-MAY-2025	13.651	13.663	88.134	24,000,000	21,152,160
13-MAY	0.000% 08-MAY-2025	13.651	13.663	88.134	32,000,000	28,202,880
13-MAY	0.000% 08-MAY-2025	13.250	13.261	88.442	1,357,000,000	1,200,157,940
13-MAY	14.000% 08-AUG-2024		12.499	103.944	20,000,000	20,788,800
13-MAY	14.000% 29-MAY-2025		13.850	106.468	28,400,000	30,236,912
13-MAY	13.500% 09-JUL-2026		13.500	104.513	1,052,500,000	1,099,999,325
13-MAY	16.625% 27-AUG-2026		14.615	107.115	400,000,000	428,460,000
13-MAY	15.000% 20-MAY-2032		16.250	101.270	56,900,000	57,622,630
13-MAY	15.000% 20-MAY-2032		16.250	101.270	812,200,000	822,514,940
13-MAY	15.000% 20-MAY-2032		16.250	101.270	647,200,000	655,419,440
13-MAY	15.000% 20-MAY-2032		16.250	101.270	595,100,000	602,657,770
13-MAY	15.000% 20-MAY-2032		16.250	101.270	408,400,000	413,586,680
13-MAY	15.000% 20-MAY-2032		16.250	101.270	525,700,000	532,376,390
13-MAY	15.000% 20-MAY-2032		16.250	101.270	813,300,000	823,628,910
13-MAY	15.000% 20-MAY-2032		16.000	102.336	5,000,000,000	5,116,800,000
13-MAY	15.000% 20-MAY-2032		16.250	101.270	1,998,900,000	2,024,286,030

13-MAY	15.000% 20-MAY-2032		16.250	101.270	1,670,100,000	1,691,310,270
13-MAY	15.000% 20-MAY-2032		16.250	101.270	1,600,000,000	1,620,320,000
13-MAY	15.000% 20-MAY-2032		16.250	101.270	200,100,000	202,641,270
13-MAY	15.000% 20-MAY-2032		16.250	101.270	1,186,000,000	1,201,062,200
13-MAY	15.000% 20-MAY-2032		16.250	101.270	1,086,100,000	1,099,893,470
13-MAY	14.375% 03-FEB-2033		15.600	97.662	20,000,000	19,532,400
13-MAY	14.375% 03-FEB-2033		16.000	95.888	2,000,000,000	1,917,760,000
13-MAY	14.375% 03-FEB-2033		15.150	99.718	20,000,000	19,943,600
13-MAY	14.375% 03-FEB-2033		16.000	95.888	3,000,000,000	2,876,640,000
13-MAY	14.375% 03-FEB-2033		15.850	96.548	2,000,000,000	1,930,960,000
13-MAY	14.375% 03-FEB-2033		15.850	96.548	3,000,000,000	2,896,440,000
13-MAY	14.375% 03-FEB-2033		15.150	99.718	20,000,000	19,943,600
13-MAY	14.375% 03-FEB-2033		15.226	99.366	100,000,000	99,366,000
13-MAY	14.375% 03-FEB-2033		15.800	96.769	62,000,000	59,996,780
13-MAY	14.375% 03-FEB-2033		15.855	96.525	2,000,000,000	1,930,500,000
13-MAY	14.375% 03-FEB-2033		15.150	99.718	20,000,000	19,943,600
13-MAY	14.375% 03-FEB-2033		15.130	99.811	90,000,000	89,829,900
13-MAY	14.375% 03-FEB-2033		16.965	91.804	27,500,000	25,246,100
13-MAY	14.375% 03-FEB-2033		15.855	96.525	3,000,000,000	2,895,750,000
13-MAY	16.000% 14-MAY-2037		16.500	104.578	353,500,000	369,683,230
13-MAY	16.000% 14-MAY-2037		16.500	104.578	109,800,000	114,826,644
13-MAY	16.000% 14-MAY-2037		16.250	105.888	400,000,000	423,552,000

13-MAY	16.000% 14-MAY-2037		16.500	104.578	222,500,000	232,686,050
13-MAY	16.000% 14-MAY-2037		17.157	101.270	200,100,000	202,641,270
13-MAY	16.000% 14-MAY-2037		16.500	104.578	329,700,000	344,793,666
13-MAY	16.000% 14-MAY-2037		15.000	112.885	88,600,000	100,016,110
13-MAY	16.000% 14-MAY-2037		16.500	104.578	596,500,000	623,807,770
13-MAY	16.000% 14-MAY-2037		16.500	104.578	31,000,000	32,419,180
13-MAY	16.000% 14-MAY-2037		16.500	104.578	471,900,000	493,503,582
13-MAY	16.000% 14-MAY-2037		16.500	104.578	647,300,000	676,933,394
13-MAY	16.000% 14-MAY-2037		16.500	104.578	440,500,000	460,666,090
13-MAY	16.000% 14-MAY-2037		16.500	104.578	431,700,000	451,463,226
13-MAY	16.000% 14-MAY-2037		16.500	104.578	1,244,000,000	1,300,950,320
13-MAY	16.000% 14-MAY-2037		16.500	104.578	1,107,200,000	1,157,887,616
13-MAY	16.000% 14-MAY-2037		17.157	101.270	200,100,000	202,641,270
13-MAY	16.000% 14-MAY-2037		16.500	104.578	4,014,400,000	4,198,179,232
13-MAY	18.500% 14-AUG-2042		16.350	115.732	33,500,000	38,770,220
13-MAY	15.000% 18-JUN-2043		16.850	94.517	10,000,000,000	9,451,700,000

13-MAY	15.000% 18-JUN-2043		16.750	95.034	1,000,000,000	950,340,000
13-MAY	15.000% 18-JUN-2043		15.700	100.794	1,190,600,000	1,200,053,364
13-MAY	15.000% 18-JUN-2043		15.000	105.009	500,000,000	525,045,000
13-MAY	15.000% 18-JUN-2043		15.033	104.801	95,400,000	99,980,154
13-MAY	15.000% 18-JUN-2043		16.750	95.034	1,000,000,000	950,340,000
13-MAY	15.000% 18-JUN-2043		16.400	96.883	200,000,000	193,766,000
13-MAY	15.000% 18-JUN-2043		16.600	95.818	200,000,000	191,636,000
13-MAY	15.000% 18-JUN-2043		15.200	103.772	200,000,000	207,544,000
13-MAY	15.000% 18-JUN-2043		16.700	95.294	1,000,000,000	952,940,000
13-MAY	15.000% 18-JUN-2043		16.800	94.775	1,000,000,000	947,750,000
13-MAY	15.000% 18-JUN-2043		16.030	98.915	40,000,000	39,566,000
13-MAY	15.000% 18-JUN-2043		16.750	95.034	1,000,000,000	950,340,000
13-MAY	15.000% 18-JUN-2043		16.750	95.034	1,000,000,000	950,340,000
13-MAY	15.000% 18-JUN-2043		15.000	105.008	500,000,000	525,040,000
13-MAY	15.000% 18-JUN-2043		15.480	102.082	80,000,000	81,665,600
13-MAY	15.000% 18-JUN-2043		16.800	94.775	1,000,000,000	947,750,000
Total					67,147,700,000	