

Government Securities Daily Secondary Market Report for 20-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
20-MAY	0.000% 01-AUG-2024	9.000	9.330	98.232	101,800,000	100,000,000
20-MAY	0.000% 15-AUG-2024	8.999	9.313	97.900	51,100,000	50,026,900
20-MAY	0.000% 15-AUG-2024	7.999	8.246	98.129	43,400,000	42,587,986
20-MAY	0.000% 29-AUG-2024	9.000	9.297	97.570	100,000	97,570
20-MAY	0.000% 21-NOV-2024	11.000	11.298	94.719	263,900,000	249,963,441
20-MAY	0.000% 21-NOV-2024	9.500	9.723	95.406	21,000,000	20,035,260
20-MAY	14.000% 08-AUG-2024		9.321	104.879	50,000,000,000	52,439,500,000
20-MAY	14.000% 08-AUG-2024		9.588	104.820	20,000,000,000	20,964,000,000
20-MAY	14.000% 29-MAY-2025		13.806	106.783	25,000,000,000	26,695,750,000
20-MAY	14.000% 29-MAY-2025		12.500	108.010	900,000	972,090
20-MAY	14.000% 29-MAY-2025		12.500	108.010	900,000	972,090
20-MAY	14.000% 29-MAY-2025		13.806	106.783	25,000,000,000	26,695,750,000
20-MAY	14.000% 29-MAY-2025		12.500	108.010	600,000	648,060
20-MAY	13.500% 09-JUL-2026		13.583	104.626	95,600,000	100,022,456
20-MAY	14.125% 13-JAN-2028		15.508	100.958	10,000,000,000	10,095,800,000
20-MAY	16.000% 14-NOV-2030		16.050	107.665	5,000,000,000	5,383,250,000
20-MAY	16.000% 14-NOV-2030		16.000	107.863	5,000,000,000	5,393,150,000
20-MAY	16.000% 14-NOV-2030		16.250	106.881	5,000,000,000	5,344,050,000
20-MAY	17.000% 03-APR-2031		16.100	105.434	4,000,000,000	4,217,360,000
20-MAY	17.000% 03-APR-2031		16.000	105.854	5,000,000,000	5,292,700,000
20-MAY	17.000% 03-APR-2031		16.050	105.643	5,000,000,000	5,282,150,000
20-MAY	17.000% 03-APR-2031		16.400	104.190	6,500,000,000	6,772,350,000
20-MAY	17.000% 03-APR-2031		16.400	104.190	6,500,000,000	6,772,350,000
20-MAY	17.000% 03-APR-2031		16.100	105.434	4,000,000,000	4,217,360,000

20-MAY	17.000% 03-APR-2031		16.300	104.602	5,000,000,000	5,230,100,000
20-MAY	15.000% 20-MAY-2032		16.428	100.829	50,000,000,000	50,414,500,000
20-MAY	14.375% 03-FEB-2033		15.900	96.611	700,000,000	676,277,000
20-MAY	14.375% 03-FEB-2033		15.200	99.767	40,100,000	40,006,567
20-MAY	14.375% 03-FEB-2033		15.700	97.497	4,589,900,000	4,475,014,803
20-MAY	14.375% 03-FEB-2033		16.400	94.448	10,000,000	9,444,800
20-MAY	14.375% 03-FEB-2033		15.186	99.831	500,000,000	499,155,000
20-MAY	14.375% 03-FEB-2033		15.720	97.408	4,589,900,000	4,470,929,792
20-MAY	16.000% 14-MAY-2037		16.500	104.898	950,000,000	996,531,000
20-MAY	16.000% 14-MAY-2037		16.000	107.544	120,000,000	129,052,800
20-MAY	16.000% 14-MAY-2037		16.535	104.715	4,500,000	4,712,175
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		15.950	107.815	1,000,000,000	1,078,150,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		15.700	109.189	128,300,000	140,089,487
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.000	107.544	10,000,000,000	10,754,400,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.490	104.949	96,000,000	100,751,040

20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.000	107.544	100,000,000	107,544,000
20-MAY	16.000% 14-MAY-2037		16.200	106.472	1,600,000,000	1,703,552,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	96,000,000	101,075,520
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.250	106.207	3,500,000	3,717,245
20-MAY	16.000% 14-MAY-2037		16.000	107.544	10,000,000,000	10,754,400,000
20-MAY	16.000% 14-MAY-2037		16.250	106.207	3,500,000	3,717,245
20-MAY	16.000% 14-MAY-2037		16.500	104.898	4,000,000,000	4,195,920,000
20-MAY	16.000% 14-MAY-2037		16.201	106.466	3,700,000,000	3,939,242,000
20-MAY	16.000% 14-MAY-2037		16.500	104.898	33,400,000	35,035,932
20-MAY	16.000% 14-MAY-2037		15.670	109.355	91,500,000	100,059,825
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.000	107.544	103,000,000	110,770,320
20-MAY	16.000% 14-MAY-2037		16.200	106.472	2,100,000,000	2,235,912,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000

20-MAY	16.000% 14-MAY-2037		16.000	107.544	10,000,000,000	10,754,400,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.010	107.490	2,000,000,000	2,149,800,000
20-MAY	16.000% 14-MAY-2037		16.425	105.287	2,000,000,000	2,105,740,000
20-MAY	16.000% 14-MAY-2037		15.010	113.140	88,400,000	100,015,760
20-MAY	17.500% 01-NOV-2040		17.000	111.342	20,000,000	22,268,400
20-MAY	17.500% 01-NOV-2040		17.500	108.600	4,500,000	4,887,000
20-MAY	17.500% 01-NOV-2040		16.706	113.018	1,903,200,000	2,150,958,576
20-MAY	18.500% 14-AUG-2042		16.310	116.339	2,000,000,000	2,326,780,000
20-MAY	18.500% 14-AUG-2042		17.100	111.450	37,000,000	41,236,500
20-MAY	18.500% 14-AUG-2042		17.500	109.117	73,400,000	80,091,878
20-MAY	18.500% 14-AUG-2042		17.008	112.000	1,000,000	1,120,000
20-MAY	18.500% 14-AUG-2042		16.799	113.267	6,000,000	6,796,000
20-MAY	15.000% 18-JUN-2043		15.517	102.156	390,000,000	398,408,400
20-MAY	15.000% 18-JUN-2043		15.900	99.941	153,100,000	153,009,671
20-MAY	15.000% 18-JUN-2043		15.285	103.550	2,000,000	2,071,000
20-MAY	15.000% 18-JUN-2043		16.400	97.178	752,000,000	730,778,560
20-MAY	15.000% 18-JUN-2043		15.600	101.670	10,000,000	10,167,000
20-MAY	15.000% 18-JUN-2043		16.750	95.328	22,000,000	20,972,160
20-MAY	15.000% 18-JUN-2043		15.480	102.376	95,000,000	97,257,200
20-MAY	15.000% 18-JUN-2043		16.760	95.274	2,000,000,000	1,905,480,000
20-MAY	15.000% 18-JUN-2043		17.100	93.544	10,600,000	9,915,664
20-MAY	15.000% 18-JUN-2043		15.480	102.376	40,000,000	40,950,400
20-MAY	15.000% 18-JUN-2043		15.100	104.678	95,600,000	100,072,168
20-MAY	15.000% 18-JUN-2043		16.000	99.376	20,200,000	20,073,952
20-MAY	15.000% 18-JUN-2043		15.321	103.331	45,000,000	46,498,950

20-MAY	15.000% 18-JUN-2043		15.480	102.376	50,000,000	51,188,000
20-MAY	15.000% 18-JUN-2043		15.278	103.592	400,000	414,368
Total					353,958,300,000	