

Government Securities Daily Secondary Market Report for 22-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
22-MAY	0.000% 04-JUL-2024	9.502	9.910	98.893	8,000,000,000	7,911,440,000
22-MAY	0.000% 04-JUL-2024	8.505	8.831	99.008	4,200,000,000	4,158,336,000
22-MAY	0.000% 04-JUL-2024	8.505	8.831	99.008	3,800,000,000	3,762,304,000
22-MAY	0.000% 04-JUL-2024	8.496	8.822	99.009	8,000,000,000	7,920,720,000
22-MAY	0.000% 18-JUL-2024	9.501	9.890	98.538	10,000,000,000	9,853,800,000
22-MAY	0.000% 18-JUL-2024	8.500	8.811	98.690	10,000,000,000	9,869,000,000
22-MAY	0.000% 18-JUL-2024	8.500	8.811	98.690	5,300,000,000	5,230,570,000
22-MAY	0.000% 18-JUL-2024	8.500	8.811	98.690	4,700,000,000	4,638,430,000
22-MAY	0.000% 15-AUG-2024	8.500	8.781	98.059	5,100,000	5,001,009
22-MAY	0.000% 12-SEP-2024	10.999	11.422	96.707	10,000,000,000	9,670,700,000
22-MAY	0.000% 24-OCT-2024	11.430	11.808	95.371	40,000,000,000	38,148,400,000
22-MAY	0.000% 21-NOV-2024	11.564	11.897	94.520	21,200,000	20,038,240
22-MAY	0.000% 21-NOV-2024	11.000	11.302	94.773	52,800,000	50,040,144
22-MAY	0.000% 19-DEC-2024	13.112	13.472	92.954	150,000,000	139,431,476
22-MAY	0.000% 16-JAN-2025	12.000	12.245	92.715	431,500,000	400,065,225
22-MAY	0.000% 16-JAN-2025	11.500	11.726	92.997	30,200,000	28,085,094
22-MAY	0.000% 10-APR-2025	11.000	11.068	91.129	58,200,000	53,037,078
22-MAY	0.000% 08-MAY-2025	13.287	13.320	88.670	64,100,000	56,837,470
22-MAY	0.000% 08-MAY-2025	11.000	11.022	90.434	4,500,000	4,069,530
22-MAY	14.000% 29-MAY-2025		13.322	107.312	25,000,000,000	26,828,000,000
22-MAY	14.000% 29-MAY-2025		13.199	107.426	25,000,000,000	26,856,500,000
22-MAY	14.000% 29-MAY-2025		13.321	107.312	25,000,000,000	26,828,000,000
22-MAY	14.000% 29-MAY-2025		13.199	107.426	25,000,000,000	26,856,500,000
22-MAY	13.500% 09-JUL-2026		13.700	104.491	58,000,000	60,604,780
22-MAY	14.125% 13-JAN-2028		15.594	100.814	1,000,000	1,008,140
22-MAY	14.125% 13-JAN-2028		14.214	104.551	95,700,000	100,055,307

22-MAY	14.125% 13-JAN-2028		14.950	102.535	40,000,000	41,014,000
22-MAY	14.125% 13-JAN-2028		13.800	105.709	22,400,000	23,678,816
22-MAY	14.125% 13-JAN-2028		15.350	101.461	880,000,000	892,856,800
22-MAY	14.125% 13-JAN-2028		15.100	102.130	40,000,000	40,852,000
22-MAY	14.125% 13-JAN-2028		15.250	101.728	6,000,000,000	6,103,680,000
22-MAY	14.125% 13-JAN-2028		15.500	101.062	10,000,000,000	10,106,200,000
22-MAY	14.125% 13-JAN-2028		15.090	102.156	390,000,000	398,408,400
22-MAY	15.000% 20-MAY-2032		14.759	108.270	5,000,000	5,413,500
22-MAY	14.375% 03-FEB-2033		15.282	99.472	30,000,000	29,841,600
22-MAY	14.375% 03-FEB-2033		15.400	98.930	3,000,000,000	2,967,900,000
22-MAY	14.375% 03-FEB-2033		16.145	95.623	7,360,300,000	7,038,139,669
22-MAY	14.375% 03-FEB-2033		16.350	94.742	1,000,000,000	947,420,000
22-MAY	14.375% 03-FEB-2033		16.140	95.645	10,000,000,000	9,564,500,000
22-MAY	14.375% 03-FEB-2033		15.500	98.476	152,400,000	150,077,424
22-MAY	14.375% 03-FEB-2033		15.410	98.885	3,500,000,000	3,460,975,000
22-MAY	14.375% 03-FEB-2033		15.411	98.880	7,300,000,000	7,218,240,000
22-MAY	14.375% 03-FEB-2033		15.920	96.604	103,600,000	100,081,744
22-MAY	14.375% 03-FEB-2033		16.300	94.956	103,600,000	98,374,416
22-MAY	14.250% 22-JUN-2034		15.461	99.299	5,000,000	4,964,950
22-MAY	16.250% 08-NOV-2035		17.321	102.810	70,000,000	71,967,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.020	107.527	495,000,000	532,258,650
22-MAY	16.000% 14-MAY-2037		15.808	108.681	23,000,000	24,996,630
22-MAY	16.000% 14-MAY-2037		16.500	104.989	38,500,000	40,420,765
22-MAY	16.000% 14-MAY-2037		16.553	104.715	5,500,000	5,759,325
22-MAY	16.000% 14-MAY-2037		15.258	111.783	36,500,000	40,800,795

22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.020	107.527	120,000,000	129,032,400
22-MAY	16.000% 14-MAY-2037		16.000	107.635	10,000,000,000	10,763,500,000
22-MAY	16.000% 14-MAY-2037		16.000	107.635	10,000,000,000	10,763,500,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.309	105.988	200,000,000	211,976,000
22-MAY	16.000% 14-MAY-2037		16.000	107.635	500,000,000	538,175,000
22-MAY	16.000% 14-MAY-2037		16.021	107.522	495,000,000	532,233,900
22-MAY	16.000% 14-MAY-2037		16.500	104.989	6,744,200,000	7,080,668,138
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.425	105.379	2,000,000,000	2,107,580,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		15.840	108.509	250,000,000	271,272,500
22-MAY	16.000% 14-MAY-2037		16.553	104.715	100,000,000	104,715,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.010	107.581	2,000,000,000	2,151,620,000
22-MAY	16.000% 14-MAY-2037		16.502	104.978	40,000,000,000	41,991,200,000
22-MAY	16.000% 14-MAY-2037		16.500	104.989	20,000,000,000	20,997,800,000

22-MAY	16.000% 14-MAY-2037		16.100	107.097	56,100,000	60,081,417
22-MAY	16.000% 14-MAY-2037		16.008	107.590	10,000,000	10,759,000
22-MAY	16.000% 14-MAY-2037		16.000	107.635	1,000,000,000	1,076,350,000
22-MAY	16.000% 14-MAY-2037		16.359	105.725	1,500,000	1,585,878
22-MAY	16.000% 14-MAY-2037		15.700	109.279	10,000,000	10,927,900
22-MAY	16.000% 14-MAY-2037		15.013	113.214	176,700,000	200,049,138
22-MAY	16.000% 14-MAY-2037		15.555	110.090	20,000,000	22,018,000
22-MAY	16.000% 14-MAY-2037		16.020	107.527	10,000,000	10,752,700
22-MAY	16.000% 14-MAY-2037		16.500	104.989	6,100,000,000	6,404,329,000
22-MAY	17.750% 08-MAY-2042		16.000	118.725	95,000,000	112,788,750
22-MAY	17.750% 08-MAY-2042		16.000	118.725	122,000,000	144,844,500
22-MAY	17.750% 08-MAY-2042		16.020	118.598	296,000,000	351,050,080
22-MAY	17.750% 08-MAY-2042		17.050	112.360	30,000,000	33,708,000
22-MAY	17.750% 08-MAY-2042		16.000	118.725	79,000,000	93,792,750
22-MAY	17.750% 08-MAY-2042		16.021	118.591	296,000,000	351,029,360
22-MAY	18.500% 14-AUG-2042		17.001	112.143	7,000,000	7,850,000
22-MAY	18.500% 14-AUG-2042		16.508	115.178	27,000,000	31,098,060
22-MAY	18.500% 14-AUG-2042		16.308	116.453	2,500,000	2,911,325
22-MAY	18.500% 14-AUG-2042		16.300	116.503	2,000,000,000	2,330,060,000
22-MAY	15.000% 18-JUN-2043		15.600	101.754	5,000,000	5,087,700
22-MAY	15.000% 18-JUN-2043		15.707	101.129	29,300,000	29,630,797
22-MAY	15.000% 18-JUN-2043		15.707	101.129	29,300,000	29,630,797
22-MAY	15.000% 18-JUN-2043		15.507	102.301	97,800,000	100,050,378
22-MAY	15.000% 18-JUN-2043		16.108	98.860	202,400,000	200,092,640
22-MAY	15.000% 18-JUN-2043		17.000	94.132	10,700,000	10,072,098
22-MAY	15.000% 18-JUN-2043		16.800	95.154	94,000,000	89,444,344
22-MAY	15.000% 18-JUN-2043		16.020	99.348	463,500,000	460,477,980
22-MAY	15.000% 18-JUN-2043		15.797	100.612	3,000,000,000	3,018,360,000
22-MAY	15.000% 18-JUN-2043		15.000	105.385	1,000,000,000	1,053,850,000

22-MAY	15.000% 18-JUN-2043		16.000	99.460	470,000,000	467,462,000
22-MAY	15.000% 18-JUN-2043		15.480	102.460	120,000,000	122,952,000
22-MAY	15.000% 18-JUN-2043		15.532	102.156	390,000,000	398,408,400
22-MAY	15.000% 18-JUN-2043		15.000	105.384	1,000,000,000	1,053,840,000
22-MAY	15.000% 18-JUN-2043		16.750	95.412	300,000,000	286,236,000
22-MAY	15.000% 18-JUN-2043		15.800	100.595	3,000,000,000	3,017,850,000
22-MAY	15.000% 18-JUN-2043		16.753	95.397	300,000,000	286,191,000
22-MAY	15.000% 18-JUN-2043		16.021	99.343	463,500,000	460,454,805
22-MAY	15.000% 18-JUN-2043		15.715	101.087	300,000,000	303,261,000
22-MAY	15.000% 18-JUN-2043		17.208	93.089	53,800,000	50,081,882
22-MAY	15.000% 18-JUN-2043		15.900	100.025	300,000,000	300,075,000
TOTAL					405,950,400,000	