

Government Securities Daily Secondary Market Report for 30-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
30-MAY	0.000% 10-APR-2025	12.500	12.604	90.263	1,200,000	1,083,156
30-MAY	0.000% 22-MAY-2025	13.740	13.760	88.153	60,000,000	52,891,800
30-MAY	0.000% 22-MAY-2025	13.740	13.760	88.153	565,000,000	498,064,450
30-MAY	0.000% 22-MAY-2025	13.740	13.760	88.153	200,000,000	176,306,000
30-MAY	0.000% 22-MAY-2025	13.740	13.760	88.153	750,000,000	661,147,500
30-MAY	0.000% 22-MAY-2025	13.740	13.760	88.153	175,000,000	154,267,750
30-MAY	0.000% 22-MAY-2025	13.740	13.760	88.153	250,000,000	220,382,500
30-MAY	0.000% 22-MAY-2025	13.300	13.319	88.489	223,400,000	197,684,426
30-MAY	14.000% 08-AUG-2024		10.270	104.959	50,000,000,000	52,479,500,000
30-MAY	14.000% 08-AUG-2024		10.270	104.958	22,000,000,000	23,090,760,000
30-MAY	14.000% 08-AUG-2024		10.270	104.958	25,000,000,000	26,239,500,000
30-MAY	14.000% 29-MAY-2025		14.000	100.000	1,000,000,000	1,000,000,000
30-MAY	14.000% 29-MAY-2025		14.450	99.594	25,000,000,000	24,898,500,000
30-MAY	14.000% 29-MAY-2025		14.450	99.594	25,000,000,000	24,898,500,000
30-MAY	14.000% 29-MAY-2025		13.999	100.000	4,500,000,000	4,500,000,000
30-MAY	13.500% 09-JUL-2026		13.500	105.153	109,400,000	115,037,382
30-MAY	14.125% 13-JAN-2028		15.020	102.672	130,500,000	133,986,960
30-MAY	14.125% 13-JAN-2028		15.200	102.190	1,000,000,000	1,021,900,000
30-MAY	14.125% 13-JAN-2028		15.297	101.933	9,300,000	9,479,769
30-MAY	14.125% 13-JAN-2028		15.050	102.591	1,000,000,000	1,025,910,000
30-MAY	14.125% 13-JAN-2028		15.020	102.672	417,500,000	428,655,600
30-MAY	14.125% 13-JAN-2028		15.100	102.457	1,000,000,000	1,024,570,000

30-MAY	14.125% 13-JAN-2028		15.020	102.672	434,400,000	446,007,168
30-MAY	14.125% 13-JAN-2028		16.500	98.801	20,300,000	20,056,603
30-MAY	14.125% 13-JAN-2028		15.469	101.476	66,300,000	67,278,588
30-MAY	14.125% 13-JAN-2028		15.469	101.476	1,933,700,000	1,962,241,412
30-MAY	14.125% 13-JAN-2028		15.470	101.473	2,000,000,000	2,029,460,000
30-MAY	14.125% 13-JAN-2028		15.020	102.672	1,206,100,000	1,238,326,992
30-MAY	14.125% 13-JAN-2028		15.020	102.672	451,400,000	463,461,408
30-MAY	14.125% 13-JAN-2028		15.020	102.672	1,453,900,000	1,492,748,208
30-MAY	14.125% 13-JAN-2028		15.020	102.672	381,700,000	391,899,024
30-MAY	14.125% 13-JAN-2028		15.020	102.672	292,600,000	300,418,272
30-MAY	17.000% 03-APR-2031		15.203	109.723	40,000,000	43,889,200
30-MAY	17.000% 03-APR-2031		16.095	105.904	1,500,000,000	1,588,560,000
30-MAY	14.375% 03-FEB-2033		15.500	98.800	60,800,000	60,070,400
30-MAY	14.375% 03-FEB-2033		16.000	96.580	3,000,000	2,897,400
30-MAY	14.375% 03-FEB-2033		15.286	99.773	3,500,000	3,492,055
30-MAY	16.250% 08-NOV-2035		17.000	96.566	64,796,500,000	62,571,388,190
30-MAY	16.250% 08-NOV-2035		15.870	102.283	8,000,000	8,182,640
30-MAY	16.000% 14-MAY-2037		17.000	94.823	176,700,000	167,552,241
30-MAY	16.000% 14-MAY-2037		17.000	94.823	553,600,000	524,940,128
30-MAY	16.000% 14-MAY-2037		17.000	94.823	622,000,000	589,799,060
30-MAY	16.000% 14-MAY-2037		16.470	97.511	20,000,000,000	19,502,200,000
30-MAY	16.000% 14-MAY-2037		17.000	94.823	111,300,000	105,537,999
30-MAY	16.000% 14-MAY-2037		16.750	96.076	105,000,000	100,879,800
30-MAY	16.000% 14-MAY-2037		17.400	92.874	43,100,000	40,028,694
30-MAY	16.000% 14-MAY-2037		17.000	94.823	298,200,000	282,762,186

30-MAY	16.000% 14-MAY-2037		16.300	98.400	35,300,000	34,735,200
30-MAY	16.000% 14-MAY-2037		16.200	98.929	200,000,000	197,857,000
30-MAY	16.000% 14-MAY-2037		16.750	96.076	52,000,000	49,959,520
30-MAY	16.000% 14-MAY-2037		15.493	102.805	120,000,000	123,366,000
30-MAY	16.000% 14-MAY-2037		16.750	96.076	30,000,000	28,822,679
30-MAY	16.000% 14-MAY-2037		17.000	94.823	176,700,000	167,552,241
30-MAY	16.000% 14-MAY-2037		16.750	96.076	2,100,000	2,017,596
30-MAY	16.000% 14-MAY-2037		15.293	103.944	28,900,000	30,039,816
30-MAY	16.000% 14-MAY-2037		17.000	94.823	15,500,000	14,697,565
30-MAY	16.000% 14-MAY-2037		17.000	94.823	220,200,000	208,800,246
30-MAY	16.000% 14-MAY-2037		17.000	94.823	164,800,000	156,268,304
30-MAY	16.000% 14-MAY-2037		16.469	97.516	20,000,000,000	19,503,200,000
30-MAY	16.000% 14-MAY-2037		17.000	94.823	164,800,000	156,268,304
30-MAY	16.000% 14-MAY-2037		17.000	94.823	236,000,000	223,782,280
30-MAY	16.000% 14-MAY-2037		17.000	94.823	2,007,300,000	1,903,382,079
30-MAY	16.000% 14-MAY-2037		17.000	94.823	323,600,000	306,847,228
30-MAY	16.000% 14-MAY-2037		16.500	97.355	1,500,000	1,460,332
30-MAY	16.000% 14-MAY-2037		16.600	96.840	100,000,000	96,840,000
30-MAY	16.000% 14-MAY-2037		17.000	94.823	215,900,000	204,722,857
30-MAY	16.000% 14-MAY-2037		17.000	94.823	298,200,000	282,762,186
30-MAY	16.000% 14-MAY-2037		17.000	94.823	54,900,000	52,057,827

30-MAY	16.000% 14-MAY-2037		16.349	98.140	100,000,000	98,140,000
30-MAY	16.000% 14-MAY-2037		16.000	100.000	1,200,000,000	1,200,000,000
30-MAY	16.000% 14-MAY-2037		16.250	98.664	100,000,000	98,664,000
30-MAY	16.000% 14-MAY-2037		16.000	100.000	8,000,000	8,000,000
30-MAY	17.500% 01-NOV-2040		16.500	105.940	77,900,000	82,527,260
30-MAY	18.500% 14-AUG-2042		16.500	115.630	3,000,000	3,468,900
30-MAY	15.000% 18-JUN-2043		16.020	99.685	5,000,000,000	4,984,250,000
30-MAY	15.000% 18-JUN-2043		16.000	99.797	6,000,000,000	5,987,820,000
30-MAY	15.000% 18-JUN-2043		16.500	97.064	10,000,000	9,706,400
30-MAY	15.000% 18-JUN-2043		15.200	104.484	71,800,000	75,019,512
30-MAY	15.000% 18-JUN-2043		16.200	98.687	5,000,000	4,934,350
30-MAY	15.000% 18-JUN-2043		16.020	99.685	5,000,000,000	4,984,250,000
30-MAY	15.000% 18-JUN-2043		16.020	99.685	4,000,000,000	3,987,400,000
30-MAY	15.000% 18-JUN-2043		16.000	99.797	4,500,000,000	4,490,865,000
30-MAY	15.000% 18-JUN-2043		16.000	99.797	5,500,000,000	5,488,835,000
30-MAY	15.000% 18-JUN-2043		16.020	99.685	6,000,000,000	5,981,100,000
30-MAY	15.000% 18-JUN-2043		16.021	99.680	20,000,000,000	19,936,000,000
30-MAY	15.000% 18-JUN-2043		16.750	95.750	2,000,000,000	1,915,000,000
30-MAY	15.000% 18-JUN-2043		16.753	95.735	2,000,000,000	1,914,700,000
30-MAY	15.000% 18-JUN-2043		16.087	99.314	60,000,000	59,588,400
30-MAY	15.000% 18-JUN-2043		16.000	99.797	4,000,000,000	3,991,880,000
30-MAY	15.000% 18-JUN-2043		15.522	102.553	1,500,000,000	1,538,295,000
30-MAY	15.000% 18-JUN-2043		16.087	99.314	5,000,000	4,965,700
TOTAL					346,541,800,000	