

Government Securities Daily Secondary Market Report for 04-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
04-JUN	0.000% 18-JUL-2024	9.464	9.867	98.872	40,000,000,000	39,548,800,000
04-JUN	0.000% 18-JUL-2024	9.091	9.463	98.916	40,000,000,000	39,566,400,000
04-JUN	0.000% 01-AUG-2024	9.253	9.620	98.551	30,000,000,000	29,565,300,000
04-JUN	0.000% 12-SEP-2024	11.324	11.797	96.991	30,000,000,000	29,097,300,000
04-JUN	0.000% 12-SEP-2024	8.998	9.296	97.594	10,300,000	10,052,182
04-JUN	0.000% 19-DEC-2024	11.700	12.012	94.032	13,900,000	13,070,448
04-JUN	0.000% 22-MAY-2025	11.000	11.021	90.409	110,700,000	100,082,763
04-JUN	14.875% 25-SEP-2024		10.673	104.025	20,000,000,000	20,805,000,000
04-JUN	14.875% 25-SEP-2024		11.268	103.843	20,000,000,000	20,768,600,000
04-JUN	17.000% 16-JAN-2025		13.212	108.584	30,000,000,000	32,575,200,000
04-JUN	17.000% 16-JAN-2025		13.120	108.639	30,000,000,000	32,591,700,000
04-JUN	14.000% 29-MAY-2025		14.042	100.149	4,500,000,000	4,506,705,000
04-JUN	14.000% 29-MAY-2025		13.100	100.995	5,000,000	5,049,750
04-JUN	14.000% 29-MAY-2025		13.001	101.085	2,500,000	2,527,125
04-JUN	13.500% 09-JUL-2026		14.900	102.889	100,000,000	102,889,000
04-JUN	13.500% 09-JUL-2026		13.606	105.153	40,000,000	42,061,200
04-JUN	14.125% 13-JAN-2028		15.522	101.544	25,000,000,000	25,386,000,000
04-JUN	14.125% 13-JAN-2028		15.000	102.930	30,000,000,000	30,879,000,000
04-JUN	14.125% 13-JAN-2028		15.522	101.544	25,000,000,000	25,386,000,000
04-JUN	14.125% 13-JAN-2028		14.000	105.657	40,000,000	42,262,800
04-JUN	17.000% 03-APR-2031		15.040	110.666	271,100,000	300,015,526
04-JUN	17.000% 03-APR-2031		16.800	103.247	10,000,000	10,324,700
04-JUN	17.000% 03-APR-2031		16.334	105.140	15,000,000	15,771,000

04-JUN	16.375% 04-MAR-2032		16.700	102.221	4,840,700,000	4,948,211,947
04-JUN	16.375% 04-MAR-2032		16.700	102.221	2,289,000,000	2,339,838,690
04-JUN	16.375% 04-MAR-2032		16.700	102.221	83,400,000	85,252,314
04-JUN	16.375% 04-MAR-2032		16.700	102.221	909,300,000	929,495,553
04-JUN	16.375% 04-MAR-2032		16.200	104.369	1,447,400,000	1,510,636,906
04-JUN	16.375% 04-MAR-2032		17.000	100.964	10,000,000	10,096,400
04-JUN	16.375% 04-MAR-2032		16.700	102.221	1,404,800,000	1,436,000,608
04-JUN	16.375% 04-MAR-2032		16.700	102.221	2,107,900,000	2,154,716,459
04-JUN	14.375% 03-FEB-2033		17.400	90.960	30,000,000	27,288,123
04-JUN	14.375% 03-FEB-2033		16.300	95.489	100,100,000	95,584,489
04-JUN	14.375% 03-FEB-2033		15.035	101.138	5,000,000	5,056,900
04-JUN	16.000% 14-MAY-2037		16.100	99.674	20,000,000	19,934,800
04-JUN	16.000% 14-MAY-2037		16.800	96.035	5,000,000,000	4,801,750,000
04-JUN	16.000% 14-MAY-2037		15.822	101.179	195,000,000	197,299,050
04-JUN	16.000% 14-MAY-2037		17.650	91.902	200,000,000	183,804,000
04-JUN	16.000% 14-MAY-2037		16.100	99.674	11,600,000	11,562,184
04-JUN	16.000% 14-MAY-2037		16.030	100.050	1,000,000,000	1,000,500,000
04-JUN	16.000% 14-MAY-2037		17.043	94.823	298,200,000	282,762,186
04-JUN	16.000% 14-MAY-2037		17.043	94.823	164,800,000	156,268,304
04-JUN	16.000% 14-MAY-2037		17.043	94.823	176,700,000	167,552,241
04-JUN	16.000% 14-MAY-2037		16.400	98.087	50,000,000	49,043,500
04-JUN	16.000% 14-MAY-2037		16.100	99.674	422,000,000	420,624,280
04-JUN	16.000% 14-MAY-2037		16.500	97.568	3,000,000	2,927,040
04-JUN	16.000% 14-MAY-2037		16.799	96.041	5,000,000,000	4,802,050,000
04-JUN	16.000% 14-MAY-2037		16.000	100.212	500,000,000	501,060,000
04-JUN	16.000% 14-MAY-2037		16.030	100.050	300,000,000	300,150,000

04-JUN	16.000% 14-MAY-2037		15.570	102.580	15,000,000,000	15,387,000,000
04-JUN	16.000% 14-MAY-2037		16.000	100.212	8,300,000	8,317,596
04-JUN	16.000% 14-MAY-2037		16.050	99.942	93,000,000	92,946,060
04-JUN	17.500% 01-NOV-2040		16.009	109.133	14,200,000	15,496,886
04-JUN	17.500% 01-NOV-2040		17.500	100.555	35,000,000	35,194,109
04-JUN	17.500% 01-NOV-2040		18.000	97.939	51,100,000	50,046,829
04-JUN	15.000% 18-JUN-2043		16.600	96.746	54,700,000	52,920,062
04-JUN	15.000% 18-JUN-2043		16.600	96.746	1,100,000	1,064,208
04-JUN	15.000% 18-JUN-2043		16.733	96.053	312,300,000	299,972,261
04-JUN	15.000% 18-JUN-2043		15.750	101.430	4,759,300,000	4,827,357,990
04-JUN	15.000% 18-JUN-2043		15.800	101.143	4,000,000,000	4,045,720,000
04-JUN	15.000% 18-JUN-2043		16.400	97.811	200,000,000	195,622,000
04-JUN	15.000% 18-JUN-2043		16.085	99.534	20,000,000	19,906,800
04-JUN	15.000% 18-JUN-2043		16.100	99.450	54,700,000	54,399,150
04-JUN	15.000% 18-JUN-2043		15.814	101.063	2,000,000,000	2,021,260,000
04-JUN	15.000% 18-JUN-2043		15.800	101.143	5,000,000,000	5,057,150,000
04-JUN	15.000% 18-JUN-2043		15.810	101.085	2,000,000,000	2,021,700,000
04-JUN	15.000% 18-JUN-2043		16.200	98.898	20,000,000	19,779,600
04-JUN	15.000% 18-JUN-2043		16.700	96.222	50,000,000	48,111,000
04-JUN	15.000% 18-JUN-2043		17.612	91.682	66,000,000	60,510,120
04-JUN	15.000% 18-JUN-2043		15.730	101.545	5,000,000,000	5,077,250,000
04-JUN	15.000% 18-JUN-2043		15.800	101.143	49,500,000	50,065,785
04-JUN	15.000% 18-JUN-2043		16.590	96.799	54,700,000	52,949,053
04-JUN	15.000% 18-JUN-2043		15.800	101.143	5,000,000,000	5,057,150,000
04-JUN	15.000% 18-JUN-2043		16.736	96.037	380,000,000	364,940,600
04-JUN	15.000% 18-JUN-2043		17.240	93.483	1,900,000	1,776,177

04-JUN	15.000% 18-JUN-2043		15.837	100.932	49,600,000	50,062,112
					395,962,800,000	