

Government Securities Daily Secondary Market Report for 06-June-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
06-JUN	0.000% 26-SEP-2024	10.600	10.994	96.850	400,000,000	387,400,000
06-JUN	0.000% 24-OCT-2024	10.999	11.375	95.952	1,800,000	1,727,136
06-JUN	0.000% 21-NOV-2024	12.499	12.922	94.560	10,600,000	10,023,360
06-JUN	0.000% 21-NOV-2024	11.065	11.396	95.154	17,900,000	17,032,566
06-JUN	0.000% 21-NOV-2024	11.000	11.327	95.181	73,600,000	70,053,216
06-JUN	0.000% 21-NOV-2024	11.000	11.327	95.181	15,800,000	15,038,598
06-JUN	0.000% 05-DEC-2024	13.001	13.425	93.912	500,000,000	469,560,000
06-JUN	0.000% 05-DEC-2024	12.697	13.101	94.046	1,600,000,000	1,504,736,000
06-JUN	0.000% 05-DEC-2024	12.697	13.101	94.046	203,000,000	190,913,380
06-JUN	0.000% 05-DEC-2024	12.697	13.101	94.046	10,000,000,000	9,404,600,000
06-JUN	0.000% 22-MAY-2025	11.999	12.028	89.681	50,200,000	45,019,862
06-JUN	0.000% 05-JUN-2025	13.753	13.755	87.939	50,000,000	43,969,500
06-JUN	0.000% 05-JUN-2025	13.753	13.755	87.939	350,000,000	307,786,500
06-JUN	0.000% 05-JUN-2025	13.753	13.755	87.939	600,000,000	527,634,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	10,000,000,000	8,794,100,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	10,000,000,000	8,794,100,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	10,000,000,000	8,794,100,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	1,050,000,000	923,380,500
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	3,500,000,000	3,077,935,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	420,000,000	369,352,200

06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	330,000,000	290,205,300
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	5,000,000,000	4,397,050,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	40,000,000,000	35,176,400,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	14,000,000,000	12,311,740,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	2,500,000,000	2,198,525,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	10,000,000,000	8,794,100,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	2,000,000,000	1,758,820,000
06-JUN	0.000% 05-JUN-2025	13.750	13.753	87.941	10,900,000,000	9,585,569,000
06-JUN	0.000% 05-JUN-2025	13.651	13.653	88.018	2,000,000,000	1,760,360,000
06-JUN	0.000% 05-JUN-2025	13.600	13.602	88.057	1,250,000,000	1,100,712,500
06-JUN	0.000% 05-JUN-2025	13.600	13.602	88.057	750,000,000	660,427,500
06-JUN	14.000% 29-MAY-2025		12.500	101.607	34,500,000	35,054,415
06-JUN	14.000% 29-MAY-2025		14.450	99.862	30,000,000,000	29,958,600,000
06-JUN	14.000% 29-MAY-2025		14.200	100.083	10,000,000	10,008,300
06-JUN	14.000% 29-MAY-2025		14.497	99.820	25,000,000,000	24,955,000,000
06-JUN	14.000% 29-MAY-2025		14.497	99.820	25,000,000,000	24,955,000,000
06-JUN	14.000% 29-MAY-2025		14.450	99.862	30,000,000,000	29,958,600,000
06-JUN	13.500% 09-JUL-2026		13.500	105.417	19,000,000	20,029,230
06-JUN	14.125% 13-JAN-2028		15.300	102.213	500,000,000	511,065,000
06-JUN	14.125% 13-JAN-2028		14.900	103.280	1,000,000,000	1,032,800,000
06-JUN	14.125% 13-JAN-2028		15.300	102.213	500,000,000	511,065,000
06-JUN	14.125% 13-JAN-2028		15.300	102.213	500,000,000	511,065,000
06-JUN	14.125% 13-JAN-2028		14.900	103.280	1,000,000,000	1,032,800,000
06-JUN	14.125% 13-JAN-2028		14.000	105.735	37,900,000	40,073,563
06-JUN	14.125% 13-JAN-2028		15.300	102.213	500,000,000	511,065,000

06-JUN	14.250% 23-AUG-2029		16.000	97.720	30,000,000	29,316,068
06-JUN	17.000% 03-APR-2031		14.500	113.181	132,600,000	150,078,006
06-JUN	17.000% 03-APR-2031		17.043	102.370	3,000,000	3,071,100
06-JUN	17.000% 03-APR-2031		16.350	105.165	312,400,000	328,535,460
06-JUN	17.000% 03-APR-2031		15.000	110.930	1,983,200,000	2,199,963,760
06-JUN	16.375% 04-MAR-2032		15.700	106.673	3,000,000,000	3,200,190,000
06-JUN	15.000% 20-MAY-2032		16.750	92.724	8,160,000,000	7,566,278,400
06-JUN	15.000% 20-MAY-2032		16.650	93.133	5,000,000,000	4,656,650,000
06-JUN	15.000% 20-MAY-2032		16.700	92.928	3,160,000,000	2,936,524,800
06-JUN	15.000% 20-MAY-2032		14.700	101.662	70,000,000	71,163,400
06-JUN	14.375% 03-FEB-2033		15.700	98.188	280,000,000	274,926,400
06-JUN	14.375% 03-FEB-2033		16.200	96.000	172,000,000	165,120,000
06-JUN	14.375% 03-FEB-2033		15.700	98.188	800,000,000	785,504,000
06-JUN	14.375% 03-FEB-2033		15.700	98.188	3,500,000,000	3,436,580,000
06-JUN	14.250% 22-JUN-2034		15.702	98.761	33,000,000	32,591,130
06-JUN	16.000% 14-MAY-2037		15.981	100.398	50,000,000	50,199,000
06-JUN	16.000% 14-MAY-2037		15.500	103.058	3,000,000	3,091,740
06-JUN	16.000% 14-MAY-2037		15.500	103.058	75,000,000	77,293,523
06-JUN	16.000% 14-MAY-2037		16.208	99.183	20,000,000	19,836,600
06-JUN	16.000% 14-MAY-2037		16.053	100.011	500,000,000	500,055,000
06-JUN	16.000% 14-MAY-2037		16.050	100.027	13,000,000	13,003,510
06-JUN	16.000% 14-MAY-2037		16.200	99.225	500,000	496,125
06-JUN	16.000% 14-MAY-2037		16.400	98.172	50,000,000	49,086,000
06-JUN	16.000% 14-MAY-2037		16.990	95.171	2,721,800,000	2,590,364,278
06-JUN	16.000% 14-MAY-2037		16.400	98.172	10,000,000	9,817,200

06-JUN	16.000% 14-MAY-2037		16.008	100.256	12,900,000	12,933,000
06-JUN	16.000% 14-MAY-2037		15.300	104.197	120,000,000	125,036,400
06-JUN	16.000% 14-MAY-2037		16.008	100.254	400,000,000	401,016,000
06-JUN	17.500% 01-NOV-2040		16.916	103.860	60,000,000	62,316,000
06-JUN	17.750% 08-MAY-2042		17.450	101.962	14,700,000	14,988,414
06-JUN	18.500% 14-AUG-2042		16.310	117.194	500,000,000	585,970,000
06-JUN	18.500% 14-AUG-2042		16.300	117.258	500,000,000	586,290,000
06-JUN	15.000% 18-JUN-2043		15.800	101.227	100,000,000	101,227,000
06-JUN	15.000% 18-JUN-2043		16.300	98.436	60,000,000	59,061,820
06-JUN	15.000% 18-JUN-2043		16.200	98.983	500,000,000	494,915,000
06-JUN	15.000% 18-JUN-2043		16.000	100.093	100,000,000	100,093,000
06-JUN	15.000% 18-JUN-2043		15.250	104.474	10,000,000	10,447,400
06-JUN	15.000% 18-JUN-2043		15.250	104.474	4,000,000	4,178,960
06-JUN	15.000% 18-JUN-2043		15.952	100.361	40,000,000	40,144,400
06-JUN	15.000% 18-JUN-2043		16.600	96.831	200,000,000	193,662,000
06-JUN	15.000% 18-JUN-2043		16.715	96.229	500,000,000	481,145,000
06-JUN	15.000% 18-JUN-2043		17.000	94.767	10,000,000	9,476,700
06-JUN	15.000% 18-JUN-2043		15.000	106.015	141,500,000	150,011,225
06-JUN	15.000% 18-JUN-2043		15.800	101.227	200,000,000	202,454,000
06-JUN	15.000% 18-JUN-2043		16.000	100.093	200,000,000	200,186,000
06-JUN	15.000% 18-JUN-2043		16.500	97.361	70,000,000	68,152,700
Total					285,496,900,000	