

Government Securities Daily Secondary Market Report for 14-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
14-MAY	0.000% 20-JUN-2024	7.996	8.289	99.196	3,100,000	3,075,076
14-MAY	0.000% 04-JUL-2024	11.002	11.537	98.486	120,000,000	118,183,200
14-MAY	0.000% 12-SEP-2024	10.999	11.408	96.482	186,400,000	179,842,448
14-MAY	0.000% 26-SEP-2024	11.000	11.385	96.091	100,000,000	96,090,562
14-MAY	0.000% 10-OCT-2024	12.200	12.644	95.256	210,000,000	200,037,600
14-MAY	0.000% 10-OCT-2024	11.250	11.628	95.609	5,000,000,000	4,780,450,000
14-MAY	0.000% 10-OCT-2024	11.000	11.360	95.703	50,000,000	47,851,281
14-MAY	0.000% 07-NOV-2024	12.500	12.902	94.285	1,000,000,000	942,850,000
14-MAY	0.000% 07-NOV-2024	12.000	12.371	94.501	295,000,000	278,777,950
14-MAY	0.000% 21-NOV-2024	12.999	13.401	93.631	640,000,000	599,238,400
14-MAY	0.000% 21-NOV-2024	11.999	12.342	94.092	106,300,000	100,019,796
14-MAY	0.000% 21-NOV-2024	11.000	11.288	94.557	148,100,000	140,039,118
14-MAY	0.000% 21-NOV-2024	11.000	11.288	94.557	560,600,000	530,086,542
14-MAY	0.000% 13-MAR-2025	13.300	13.446	90.057	200,000,000	180,114,000
14-MAY	0.000% 27-MAR-2025	14.000	14.125	89.159	100,000,000	89,159,216
14-MAY	0.000% 10-APR-2025	14.000	14.088	88.734	60,000,000	53,240,628
14-MAY	0.000% 10-APR-2025	12.000	12.065	90.186	12,300,000	11,092,878
14-MAY	0.000% 08-MAY-2025	13.351	13.365	88.393	300,000,000	265,179,000
14-MAY	0.000% 08-MAY-2025	13.160	13.173	88.540	300,000,000	265,620,000
14-MAY	17.000% 16-JAN-2025		12.900	107.988	10,000,000	10,798,803
14-MAY	14.000% 29-MAY-2025		13.000	107.315	1,300,000,000	1,395,095,000
14-MAY	14.000% 29-MAY-2025		14.000	106.365	15,100,000	16,061,115
14-MAY	14.000% 29-MAY-2025		13.400	106.933	50,000,000	53,466,500
14-MAY	14.000% 29-MAY-2025		12.500	107.794	27,900,000	30,074,526

14-MAY	14.000% 29-MAY-2025		13.400	106.933	197,300,000	210,978,809
14-MAY	14.000% 29-MAY-2025		13.500	106.838	1,300,000,000	1,388,894,000
14-MAY	14.000% 29-MAY-2025		13.400	106.933	200,000,000	213,866,000
14-MAY	13.500% 09-JUL-2026		14.521	102.711	492,300,000	505,646,253
14-MAY	13.500% 09-JUL-2026		14.520	102.713	492,300,000	505,656,099
14-MAY	13.500% 09-JUL-2026		14.500	102.748	247,300,000	254,095,804
14-MAY	13.500% 09-JUL-2026		14.000	103.644	50,000,000	51,822,000
14-MAY	13.500% 09-JUL-2026		14.500	102.748	245,000,000	251,732,600
14-MAY	14.125% 13-JAN-2028		13.600	105.968	94,400,000	100,033,792
14-MAY	14.125% 13-JAN-2028		14.000	104.835	47,700,000	50,006,295
14-MAY	14.250% 23-AUG-2029		15.250	99.327	128,000,000	127,138,560
14-MAY	14.250% 23-AUG-2029		15.250	99.327	455,000,000	451,937,850
14-MAY	14.250% 23-AUG-2029		15.281	99.220	583,000,000	578,452,600
14-MAY	14.250% 23-AUG-2029		15.280	99.223	583,000,000	578,470,090
14-MAY	14.375% 03-FEB-2033		15.235	99.366	905,000,000	899,262,300
14-MAY	14.250% 22-JUN-2034		16.200	95.516	2,100,000	2,005,836
14-MAY	14.250% 22-JUN-2034		16.000	96.432	48,000,000	46,287,360
14-MAY	16.250% 08-NOV-2035		15.097	113.919	795,000,000	905,656,050
14-MAY	16.000% 14-MAY-2037		15.258	111.423	11,300,000	12,590,799
14-MAY	16.000% 14-MAY-2037		15.000	112.930	4,400,000	4,968,920
14-MAY	16.000% 14-MAY-2037		16.058	106.956	300,000,000	320,868,000
14-MAY	16.000% 14-MAY-2037		15.680	109.028	348,600,000	380,071,608
14-MAY	18.500% 14-AUG-2042		16.750	113.268	20,000,000	22,653,580
14-MAY	15.000% 18-JUN-2043		15.636	101.210	100,000,000	101,210,000
14-MAY	15.000% 18-JUN-2043		16.760	95.022	10,000,000,000	9,502,200,000
14-MAY	15.000% 18-JUN-2043		16.208	97.971	1,000,000	979,710
14-MAY	15.000% 18-JUN-2043		16.208	97.971	204,200,000	200,056,782
14-MAY	15.000% 18-JUN-2043		15.857	99.931	50,000,000	49,965,500

14-MAY	15.000% 18-JUN-2043		16.602	95.850	2,000,000	1,917,000
14-MAY	15.000% 18-JUN-2043		16.750	95.076	12,200,000	11,599,224
14-MAY	15.000% 18-JUN-2043		15.650	101.126	296,700,000	300,040,842
14-MAY	15.000% 18-JUN-2043		16.850	94.559	10,000,000,000	9,455,900,000
Total					39,010,600,000	