

Government Securities Daily Secondary Market Report for 16-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
16-MAY	0.000% 08-MAY-2025	13.300	13.319	88.489	105,000,000	92,913,450
16-MAY	0.000% 08-MAY-2025	12.950	12.967	88.758	105,000,000	93,195,900
16-MAY	0.000% 16-JAN-2025	11.999	12.233	92.546	216,200,000	200,084,452
16-MAY	0.000% 25-JUL-2024	11.000	11.500	97.934	350,000,000	342,769,000
16-MAY	0.000% 26-SEP-2024	10.749	11.119	96.231	3,000,000,000	2,886,930,000
16-MAY	0.000% 07-NOV-2024	10.749	11.050	95.099	5,000,000,000	4,754,950,000
16-MAY	0.000% 08-AUG-2024	10.498	10.930	97.641	23,800,000	23,238,558
16-MAY	0.000% 20-JUN-2024	9.248	9.644	99.121	10,000,000,000	9,912,100,000
16-MAY	0.000% 26-SEP-2024	9.011	9.271	96.821	3,000,000,000	2,904,630,000
16-MAY	0.000% 26-SEP-2024	8.999	9.259	96.825	3,000,000,000	2,904,750,000
16-MAY	0.000% 07-NOV-2024	9.010	9.222	95.859	5,000,000,000	4,792,950,000
16-MAY	0.000% 07-NOV-2024	9.001	9.212	95.863	5,000,000,000	4,793,150,000
16-MAY	14.000% 08-AUG-2024		9.563	104.718	50,000,000,000	52,359,000,000
16-MAY	14.000% 29-MAY-2025		13.850	106.585	30,000,000,000	31,975,500,000
16-MAY	14.000% 29-MAY-2025		13.878	106.559	25,000,000,000	26,639,750,000
16-MAY	14.000% 29-MAY-2025		13.850	106.585	30,000,000,000	31,975,500,000
16-MAY	14.000% 29-MAY-2025		12.500	107.866	12,100,000	13,051,786
16-MAY	14.000% 29-MAY-2025		13.567	106.852	5,700,000	6,090,564
16-MAY	14.000% 29-MAY-2025		13.878	106.559	25,000,000,000	26,639,750,000
16-MAY	14.000% 29-MAY-2025		14.913	105.594	300,000,000	316,782,000
16-MAY	14.000% 29-MAY-2025		12.500	107.866	6,500,000	7,011,290
16-MAY	13.500% 09-JUL-2026		13.500	104.626	3,823,200,000	4,000,061,232
16-MAY	13.500% 09-JUL-2026		13.541	104.551	4,800,000	5,018,448
16-MAY	14.125% 13-JAN-2028		15.500	100.814	3,000,000,000	3,024,420,000
16-MAY	14.125% 13-JAN-2028		15.500	100.814	7,000,000,000	7,056,980,000

16-MAY	14.125% 13-JAN-2028		15.200	101.616	1,000,000,000	1,016,160,000
16-MAY	14.125% 13-JAN-2028		15.500	100.814	10,000,000,000	10,081,400,000
16-MAY	14.125% 13-JAN-2028		15.500	100.814	10,000,000,000	10,081,400,000
16-MAY	14.125% 13-JAN-2028		15.500	100.814	10,000,000,000	10,081,400,000
16-MAY	14.125% 13-JAN-2028		15.500	100.814	20,000,000	20,162,800
16-MAY	14.125% 13-JAN-2028		15.000	102.156	75,000,000	76,617,000
16-MAY	14.125% 13-JAN-2028		15.000	102.156	390,000,000	398,408,400
16-MAY	14.250% 23-AUG-2029		16.100	96.523	4,250,000,000	4,102,227,500
16-MAY	17.000% 03-APR-2031		16.500	103.599	50,000,000	51,799,417
16-MAY	17.000% 03-APR-2031		15.003	109.995	5,000,000,000	5,499,750,000
16-MAY	17.000% 03-APR-2031		15.000	110.009	5,000,000,000	5,500,450,000
16-MAY	17.000% 03-APR-2031		16.097	105.267	5,000,000,000	5,263,350,000
16-MAY	15.000% 20-MAY-2032		16.237	101.456	650,000,000	659,464,000
16-MAY	15.000% 20-MAY-2032		16.247	101.413	3,400,000,000	3,448,042,000
16-MAY	15.000% 20-MAY-2032		15.803	103.318	5,000,000,000	5,165,900,000
16-MAY	15.000% 20-MAY-2032		15.003	106.890	5,000,000,000	5,344,500,000
16-MAY	15.000% 20-MAY-2032		15.000	106.904	5,000,000,000	5,345,200,000
16-MAY	15.000% 20-MAY-2032		14.759	108.017	20,000,000	21,603,400
16-MAY	15.000% 20-MAY-2032		16.250	101.401	3,400,000,000	3,447,634,000
16-MAY	14.375% 03-FEB-2033		15.000	100.537	10,000,000	10,053,700
16-MAY	14.375% 03-FEB-2033		15.990	96.053	1,500,000,000	1,440,795,000
16-MAY	14.375% 03-FEB-2033		15.950	96.229	1,265,600,000	1,217,874,224
16-MAY	14.375% 03-FEB-2033		15.950	96.229	185,800,000	178,793,482
16-MAY	14.375% 03-FEB-2033		15.950	96.229	547,700,000	527,046,233
16-MAY	14.375% 03-FEB-2033		16.000	96.010	90,600,000	86,985,060
16-MAY	14.375% 03-FEB-2033		15.750	97.112	10,000,000	9,711,200
16-MAY	14.375% 03-FEB-2033		15.950	96.229	1,000,900,000	963,156,061

16-MAY	14.375% 03-FEB-2033		16.261	94.880	297,400,000	282,173,120
16-MAY	14.375% 03-FEB-2033		15.995	96.032	1,500,000,000	1,440,480,000
16-MAY	14.375% 03-FEB-2033		15.450	98.461	100,000,000	98,461,000
16-MAY	14.375% 03-FEB-2033		15.152	99.830	750,000,000	748,725,000
16-MAY	14.375% 03-FEB-2033		15.091	100.112	10,000,000	10,011,200
16-MAY	14.375% 03-FEB-2033		16.000	96.010	40,000,000,000	38,404,000,000
16-MAY	14.375% 03-FEB-2033		15.200	99.607	300,000,000	298,821,000
16-MAY	14.250% 22-JUN-2034		16.200	95.597	450,000,000	430,186,500
16-MAY	16.250% 08-NOV-2035		17.006	104.035	18,000,000	18,726,300
16-MAY	16.250% 08-NOV-2035		17.006	104.035	100,000,000	104,035,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	281,700,000	294,982,155
16-MAY	16.000% 14-MAY-2037		16.500	104.715	500,000,000	523,575,000
16-MAY	16.000% 14-MAY-2037		16.490	104.767	3,980,000,000	4,169,726,600
16-MAY	16.000% 14-MAY-2037		14.753	114.496	1,454,500,000	1,665,344,320
16-MAY	16.000% 14-MAY-2037		16.500	104.715	300,000,000	314,145,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	100,000	104,715
16-MAY	16.000% 14-MAY-2037		16.000	107.363	350,000,000	375,770,500
16-MAY	16.000% 14-MAY-2037		16.500	104.715	2,000,000,000	2,094,300,000
16-MAY	16.000% 14-MAY-2037		16.391	105.280	5,000,000	5,264,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	22,800,000	23,875,020
16-MAY	16.000% 14-MAY-2037		16.500	104.715	60,000,000	62,829,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	2,000,000,000	2,094,300,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	23,000,000	24,084,450
16-MAY	16.000% 14-MAY-2037		16.500	104.715	10,000,000,000	10,471,500,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	18,200,000	19,058,130
16-MAY	16.000% 14-MAY-2037		16.000	107.363	50,000,000	53,681,500
16-MAY	16.000% 14-MAY-2037		16.500	104.715	9,100,000	9,529,065

16-MAY	16.000% 14-MAY-2037		16.487	104.782	3,980,000,000	4,170,323,600
16-MAY	16.000% 14-MAY-2037		16.300	105.760	250,000,000	264,400,000
16-MAY	16.000% 14-MAY-2037		16.000	107.363	39,200,000	42,086,296
16-MAY	16.000% 14-MAY-2037		15.700	109.007	10,100,000	11,009,707
16-MAY	16.000% 14-MAY-2037		16.500	104.715	5,000,000,000	5,235,750,000
16-MAY	16.000% 14-MAY-2037		16.500	104.716	25,000,000	26,179,000
16-MAY	16.000% 14-MAY-2037		14.750	114.514	1,454,500,000	1,665,606,130
16-MAY	16.000% 14-MAY-2037		16.500	104.715	300,000,000	314,145,000
16-MAY	16.000% 14-MAY-2037		16.240	106.077	1,830,000,000	1,941,209,100
16-MAY	16.000% 14-MAY-2037		15.500	110.128	3,030,000,000	3,336,878,400
16-MAY	16.000% 14-MAY-2037		16.237	106.093	1,830,000,000	1,941,501,900
16-MAY	16.000% 14-MAY-2037		16.500	104.715	27,100,000,000	28,377,765,000
16-MAY	16.000% 14-MAY-2037		16.000	107.363	400,000,000	429,452,000
16-MAY	16.000% 14-MAY-2037		16.008	107.317	500,000,000	536,585,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	131,000,000	137,177,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	100,000,000	104,715,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	3,000,000,000	3,141,450,000
16-MAY	16.000% 14-MAY-2037		16.250	106.024	200,000,000	212,048,000
16-MAY	16.000% 14-MAY-2037		15.800	108.454	2,800,000,000	3,036,712,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	500,000,000	523,575,000
16-MAY	16.000% 14-MAY-2037		16.450	104.975	200,000,000	209,950,000
16-MAY	16.000% 14-MAY-2037		16.401	105.232	14,200,000	14,943,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	30,000,000	31,414,500
16-MAY	16.000% 14-MAY-2037		16.500	104.715	191,000,000	200,005,650
16-MAY	16.000% 14-MAY-2037		16.500	104.715	7,000,000,000	7,330,050,000
16-MAY	16.000% 14-MAY-2037		15.500	110.128	18,200,000	20,043,296
16-MAY	16.000% 14-MAY-2037		16.500	104.715	40,000,000	41,886,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	5,000,000,000	5,235,750,000

16-MAY	16.000% 14-MAY-2037		16.450	104.975	20,000,000	20,995,000
16-MAY	16.000% 14-MAY-2037		16.400	105.235	450,000,000	473,557,500
16-MAY	16.000% 14-MAY-2037		16.484	104.800	1,000,000	1,048,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	228,000,000	238,750,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	1,400,000,000	1,466,010,000
16-MAY	16.000% 14-MAY-2037		16.000	107.363	700,000,000	751,541,000
16-MAY	16.000% 14-MAY-2037		16.250	106.024	7,400,000,000	7,845,776,000
16-MAY	16.000% 14-MAY-2037		15.200	111.847	358,000,000	400,414,043
16-MAY	16.000% 14-MAY-2037		16.500	104.715	31,800,000	33,299,370
16-MAY	16.000% 14-MAY-2037		16.500	104.715	10,000,000	10,471,500
16-MAY	16.000% 14-MAY-2037		16.500	104.714	105,000,000	109,950,000
16-MAY	16.000% 14-MAY-2037		15.800	108.454	300,000,000	325,362,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	60,000,000	62,829,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	330,000,000	345,559,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	15,000,000,000	15,707,250,000
16-MAY	16.000% 14-MAY-2037		16.370	105.392	350,000,000	368,872,000
16-MAY	16.000% 14-MAY-2037		16.500	104.715	172,100,000	180,214,515
16-MAY	16.000% 14-MAY-2037		16.500	104.715	13,700,000	14,345,955
16-MAY	16.000% 14-MAY-2037		16.500	104.715	13,700,000	14,345,955
16-MAY	18.500% 14-AUG-2042		16.015	118.066	67,800,000	80,048,748
16-MAY	15.000% 18-JUN-2043		16.000	99.208	3,000,000,000	2,976,240,000
16-MAY	15.000% 18-JUN-2043		15.830	100.171	11,950,300,000	11,970,735,013
16-MAY	15.000% 18-JUN-2043		15.507	102.050	196,000,000	200,018,000
16-MAY	15.000% 18-JUN-2043		15.480	102.208	263,000,000	268,807,040
16-MAY	15.000% 18-JUN-2043		16.600	95.944	50,000,000	47,972,000
16-MAY	15.000% 18-JUN-2043		15.800	100.343	20,000,000	20,068,600
16-MAY	15.000% 18-JUN-2043		16.600	95.944	150,000,000	143,916,000

16-MAY	15.000% 18-JUN-2043		16.750	95.159	10,000,000,000	9,515,900,000
16-MAY	15.000% 18-JUN-2043		17.000	93.879	12,000,000,000	11,265,480,000
16-MAY	15.000% 18-JUN-2043		15.000	105.134	1,000,000,000	1,051,340,000
16-MAY	15.000% 18-JUN-2043		16.000	99.208	150,000,000	148,812,000
16-MAY	15.000% 18-JUN-2043		17.800	89.994	27,800,000	25,018,332
16-MAY	15.000% 18-JUN-2043		16.021	99.090	2,800,000,000	2,774,520,000
16-MAY	15.000% 18-JUN-2043		16.021	99.090	2,200,000,000	2,179,980,000
16-MAY	15.000% 18-JUN-2043		15.000	105.134	580,000,000	609,777,200
16-MAY	15.000% 18-JUN-2043		16.000	99.208	5,000,000,000	4,960,400,000
16-MAY	15.000% 18-JUN-2043		15.010	105.072	95,200,000	100,028,544
16-MAY	15.000% 18-JUN-2043		15.000	105.133	1,000,000,000	1,051,330,000
16-MAY	15.000% 18-JUN-2043		16.010	99.152	3,000,000,000	2,974,560,000
16-MAY	15.000% 18-JUN-2043		15.515	102.003	980,400,000	1,000,037,412
16-MAY	15.000% 18-JUN-2043		16.013	99.135	3,000,000,000	2,974,050,000
16-MAY	15.000% 18-JUN-2043		16.020	99.096	5,000,000,000	4,954,800,000
16-MAY	15.000% 18-JUN-2043		16.120	98.539	10,000,000,000	9,853,900,000
Total					515,844,700,000	