

Government Securities Daily Secondary Market Report for 21-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
21-MAY	0.000% 08-MAY-2025	13.450	13.481	88.518	564,900,000	500,038,182
21-MAY	0.000% 10-APR-2025	12.001	12.079	90.373	1,106,600,000	1,000,067,618
21-MAY	0.000% 10-APR-2025	12.001	12.079	90.373	376,300,000	340,073,599
21-MAY	0.000% 25-JUL-2024	10.998	11.507	98.079	200,000,000	196,158,000
21-MAY	14.000% 08-AUG-2024		9.529	104.860	20,000,000,000	20,972,000,000
21-MAY	14.000% 08-AUG-2024		9.750	104.812	50,000,000,000	52,406,000,000
21-MAY	14.000% 29-MAY-2025		13.318	107.277	25,000,000,000	26,819,250,000
21-MAY	14.000% 29-MAY-2025		12.000	108.520	276,500,000	300,057,800
21-MAY	14.000% 29-MAY-2025		12.600	107.951	55,000,000	59,373,050
21-MAY	14.000% 29-MAY-2025		13.800	106.828	10,000,000,000	10,682,800,000
21-MAY	14.000% 29-MAY-2025		13.318	107.277	25,000,000,000	26,819,250,000
21-MAY	14.000% 29-MAY-2025		12.650	107.904	300,000,000	323,712,000
21-MAY	14.125% 13-JAN-2028		15.578	100.814	1,300,000	1,310,582
21-MAY	14.125% 13-JAN-2028		15.050	102.224	1,000,000,000	1,022,240,000
21-MAY	14.125% 13-JAN-2028		15.150	101.955	3,500,000,000	3,568,425,000
21-MAY	14.125% 13-JAN-2028		15.050	102.224	3,500,000,000	3,577,840,000
21-MAY	14.125% 13-JAN-2028		15.000	102.359	8,000,000,000	8,188,720,000
21-MAY	14.125% 13-JAN-2028		15.370	101.366	880,000,000	892,020,800
21-MAY	14.125% 13-JAN-2028		15.150	101.955	3,500,000,000	3,568,425,000
21-MAY	14.125% 13-JAN-2028		15.150	101.955	1,000,000,000	1,019,550,000
21-MAY	14.125% 13-JAN-2028		14.500	103.721	10,000,000	10,372,100
21-MAY	14.125% 13-JAN-2028		15.050	102.224	3,500,000,000	3,577,840,000
21-MAY	14.125% 13-JAN-2028		15.510	100.994	10,000,000,000	10,099,400,000
21-MAY	16.000% 14-NOV-2030		16.250	106.927	5,000,000,000	5,346,350,000
21-MAY	16.000% 14-NOV-2030		16.003	107.898	5,000,000,000	5,394,900,000

21-MAY	17.000% 03-APR-2031		16.300	104.647	5,000,000,000	5,232,350,000
21-MAY	17.000% 03-APR-2031		16.300	104.647	15,000,000,000	15,697,050,000
21-MAY	17.000% 03-APR-2031		16.002	105.889	5,000,000,000	5,294,450,000
21-MAY	16.375% 04-MAR-2032		17.000	100.332	10,000,000	10,033,200
21-MAY	14.375% 03-FEB-2033		16.100	95.777	1,000,000,000	957,770,000
21-MAY	14.375% 03-FEB-2033		15.893	96.682	15,000,000	14,502,300
21-MAY	14.375% 03-FEB-2033		16.100	95.777	114,000,000	109,185,780
21-MAY	14.375% 03-FEB-2033		16.250	95.130	1,000,000,000	951,300,000
21-MAY	14.375% 03-FEB-2033		16.147	95.574	7,360,300,000	7,034,533,122
21-MAY	14.375% 03-FEB-2033		15.995	96.235	3,500,000,000	3,368,225,000
21-MAY	14.375% 03-FEB-2033		15.990	96.257	3,500,000,000	3,368,995,000
21-MAY	14.375% 03-FEB-2033		15.920	96.563	114,000,000	110,081,820
21-MAY	16.000% 14-MAY-2037		16.544	104.715	21,000,000	21,990,150
21-MAY	16.000% 14-MAY-2037		16.150	106.784	4,000,000,000	4,271,360,000
21-MAY	16.000% 14-MAY-2037		16.350	105.725	2,500,000	2,643,130
21-MAY	16.000% 14-MAY-2037		16.544	104.715	12,000,000	12,565,800
21-MAY	16.000% 14-MAY-2037		16.260	106.199	400,000,000	424,796,000
21-MAY	16.000% 14-MAY-2037		16.200	106.517	51,700,000	55,069,289
21-MAY	16.000% 14-MAY-2037		16.150	106.784	3,200,000,000	3,417,088,000
21-MAY	16.000% 14-MAY-2037		16.500	104.943	40,000,000,000	41,977,200,000
21-MAY	16.000% 14-MAY-2037		16.492	104.985	4,000,000,000	4,199,400,000
21-MAY	16.000% 14-MAY-2037		17.000	102.409	7,000,000	7,168,630
21-MAY	16.000% 14-MAY-2037		16.489	105.000	300,000	315,000
21-MAY	16.000% 14-MAY-2037		16.492	104.985	3,200,000,000	3,359,520,000
21-MAY	15.000% 18-JUN-2043		15.480	102.418	100,000,000	102,418,000
21-MAY	15.000% 18-JUN-2043		15.700	101.130	1,500,000	1,516,950
21-MAY	15.000% 18-JUN-2043		15.535	102.091	200,000,000	204,182,880
21-MAY	15.000% 18-JUN-2043		15.700	101.129	197,800,000	200,033,162

21-MAY	15.000% 18-JUN-2043		17.300	92.596	3,000,000	2,777,880
21-MAY	15.000% 18-JUN-2043		15.480	102.418	232,000,000	237,609,760
21-MAY	15.000% 18-JUN-2043		15.480	102.418	50,000,000	51,209,000
21-MAY	15.000% 18-JUN-2043		15.480	102.418	69,000,000	70,668,420
21-MAY	15.000% 18-JUN-2043		15.370	103.076	8,500,000,000	8,761,460,000
21-MAY	15.000% 18-JUN-2043		15.480	102.418	260,000,000	266,286,800
21-MAY	15.000% 18-JUN-2043		15.900	99.983	7,400,000	7,398,742
TOTAL					283,899,100,000	