

Government Securities Daily Secondary Market Report for 27-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
27-MAY	0.000% 20-JUN-2024	8.995	9.383	99.412	20,000,000,000	19,882,400,000
27-MAY	0.000% 18-JUL-2024	9.555	9.956	98.657	40,000,000,000	39,462,800,000
27-MAY	0.000% 01-AUG-2024	9.610	9.996	98.292	30,000,000,000	29,487,600,000
27-MAY	0.000% 29-AUG-2024	8.999	9.304	97.735	460,500,000	450,069,675
27-MAY	0.000% 12-SEP-2024	11.400	11.864	96.737	30,000,000,000	29,021,100,000
27-MAY	0.000% 26-SEP-2024	9.999	10.335	96.766	15,500,000	14,998,730
27-MAY	0.000% 21-NOV-2024	12.501	12.902	94.254	82,000,000	77,288,280
27-MAY	0.000% 21-NOV-2024	11.499	11.838	94.690	316,900,000	300,072,610
27-MAY	0.000% 05-DEC-2024	12.440	12.806	93.858	250,000,000	234,645,000
27-MAY	0.000% 19-DEC-2024	12.000	12.312	93.657	1,068,000,000	1,000,256,760
27-MAY	0.000% 16-JAN-2025	11.499	11.734	93.134	95,600,000	89,036,104
27-MAY	0.000% 08-MAY-2025	12.001	12.037	89.786	111,400,000	100,021,604
27-MAY	0.000% 22-MAY-2025	13.651	13.663	88.134	56,500,000	49,795,710
27-MAY	0.000% 22-MAY-2025	13.401	13.412	88.326	112,300,000	99,190,098
27-MAY	0.000% 22-MAY-2025	13.199	13.211	88.481	400,800,000	354,631,848
27-MAY	0.000% 22-MAY-2025	13.199	13.211	88.481	56,500,000	49,991,765
27-MAY	0.000% 22-MAY-2025	12.500	12.510	89.024	112,300,000	99,974,390
27-MAY	14.000% 08-AUG-2024		10.585	104.809	22,000,000,000	23,057,980,000
27-MAY	14.000% 08-AUG-2024		10.587	104.809	25,000,000,000	26,202,250,000
27-MAY	14.000% 08-AUG-2024		10.357	104.855	22,000,000,000	23,068,100,000
27-MAY	14.000% 08-AUG-2024		10.357	104.855	25,000,000,000	26,213,750,000
27-MAY	14.875% 25-SEP-2024		11.336	103.571	20,000,000,000	20,714,200,000
27-MAY	17.000% 16-JAN-2025		13.180	108.299	30,000,000,000	32,489,700,000
27-MAY	14.000% 29-MAY-2025		14.300	106.608	1,000,000,000	1,066,080,000
27-MAY	14.000% 29-MAY-2025		14.250	106.653	1,000,000,000	1,066,530,000

27-MAY	14.000% 29-MAY-2025		14.150	106.744	1,000,000,000	1,067,440,000
27-MAY	14.000% 29-MAY-2025		14.250	106.653	1,000,000,000	1,066,530,000
27-MAY	14.000% 29-MAY-2025		13.321	107.503	25,000,000,000	26,875,750,000
27-MAY	14.000% 29-MAY-2025		13.321	107.503	25,000,000,000	26,875,750,000
27-MAY	14.000% 29-MAY-2025		14.000	106.881	1,000,000,000	1,068,810,000
27-MAY	14.000% 29-MAY-2025		13.823	107.042	10,000,000,000	10,704,200,000
27-MAY	14.125% 13-JAN-2028		15.500	101.269	106,000,000	107,345,140
27-MAY	14.125% 13-JAN-2028		15.500	101.269	3,500,000,000	3,544,415,000
27-MAY	14.125% 13-JAN-2028		15.020	102.549	1,940,100,000	1,989,553,149
27-MAY	14.125% 13-JAN-2028		15.020	102.549	1,463,400,000	1,500,702,066
27-MAY	14.125% 13-JAN-2028		15.020	102.549	1,229,200,000	1,260,532,308
27-MAY	14.125% 13-JAN-2028		15.020	102.549	319,400,000	327,541,506
27-MAY	14.125% 13-JAN-2028		15.020	102.549	123,500,000	126,648,015
27-MAY	14.125% 13-JAN-2028		15.000	102.603	2,192,800,000	2,249,878,584
27-MAY	14.125% 13-JAN-2028		15.000	102.603	3,500,000,000	3,591,105,000
27-MAY	14.125% 13-JAN-2028		15.000	102.603	450,000,000	461,713,500
27-MAY	14.125% 13-JAN-2028		15.020	102.549	254,300,000	260,782,107
27-MAY	14.125% 13-JAN-2028		15.020	102.549	482,000,000	494,286,180
27-MAY	14.125% 13-JAN-2028		15.020	102.549	330,900,000	339,334,641
27-MAY	17.000% 03-APR-2031		16.050	105.958	150,000,000	158,937,000
27-MAY	17.000% 03-APR-2031		15.400	108.731	138,000,000	150,048,780
27-MAY	17.000% 03-APR-2031		16.053	105.945	150,000,000	158,917,500
27-MAY	14.375% 03-FEB-2033		15.329	99.457	100,000,000	99,457,000
27-MAY	16.250% 08-NOV-2035		16.020	101.363	1,500,000,000	1,520,445,000
27-MAY	16.250% 08-NOV-2035		16.021	101.358	1,500,000,000	1,520,370,000
27-MAY	16.250% 08-NOV-2035		16.000	101.468	850,000,000	862,478,000
27-MAY	16.250% 08-NOV-2035		16.500	98.902	8,000,000	7,912,160
27-MAY	16.250% 08-NOV-2035		16.544	98.679	986,700,000	973,662,657

27-MAY	16.250% 08-NOV-2035		16.025	101.339	148,000,000	149,981,720
27-MAY	16.250% 08-NOV-2035		16.927	96.792	15,000,000,000	14,518,800,000
27-MAY	16.250% 08-NOV-2035		16.544	98.679	148,000,000	146,044,464
27-MAY	16.250% 08-NOV-2035		17.277	95.111	5,301,400,000	5,042,214,554
27-MAY	16.250% 08-NOV-2035		15.917	101.902	100,000,000	101,902,000
27-MAY	16.250% 08-NOV-2035		16.025	101.339	986,700,000	999,911,913
27-MAY	16.250% 08-NOV-2035		16.000	101.468	650,000,000	659,542,000
27-MAY	16.250% 08-NOV-2035		15.917	101.902	150,000,000	152,853,000
27-MAY	16.250% 08-NOV-2035		16.025	101.339	108,500,000	109,952,815
27-MAY	16.250% 08-NOV-2035		16.544	98.679	108,500,000	107,066,381
27-MAY	16.000% 14-MAY-2037		16.598	104.715	10,000,000	10,471,500
27-MAY	16.000% 14-MAY-2037		16.451	105.470	610,200,000	643,577,940
27-MAY	16.000% 14-MAY-2037		16.500	105.218	20,000,000	21,043,600
27-MAY	16.000% 14-MAY-2037		16.009	107.814	185,500,000	199,994,970
27-MAY	16.000% 14-MAY-2037		16.000	107.863	92,700,000	99,989,001
27-MAY	16.000% 14-MAY-2037		16.350	105.999	2,000,000	2,119,989
27-MAY	16.000% 14-MAY-2037		16.542	105.000	200,000	210,000
27-MAY	16.000% 14-MAY-2037		16.858	103.395	1,000,000,000	1,033,950,000
27-MAY	16.000% 14-MAY-2037		16.212	106.729	20,000,000	21,345,761
27-MAY	16.000% 14-MAY-2037		16.000	107.863	100,000,000	107,863,000
27-MAY	16.000% 14-MAY-2037		16.445	105.505	610,000,000	643,577,940
27-MAY	16.000% 14-MAY-2037		15.500	110.626	180,800,000	200,011,808
27-MAY	16.000% 14-MAY-2037		16.476	105.340	366,000,000	385,544,400
27-MAY	17.500% 01-NOV-2040		17.490	100.238	1,000,000	1,002,380
27-MAY	17.500% 01-NOV-2040		17.700	99.123	100,000,000	99,123,000
27-MAY	17.750% 08-MAY-2042		17.250	111.474	2,700,000	3,009,798
27-MAY	15.000% 18-JUN-2043		16.000	99.671	300,000,000	299,013,000
27-MAY	15.000% 18-JUN-2043		15.550	102.258	15,000,000	15,338,700

27-MAY	15.000% 18-JUN-2043		15.000	105.595	1,000,000,000	1,055,950,000
27-MAY	15.000% 18-JUN-2043		15.797	100.822	2,500,000,000	2,520,550,000
27-MAY	15.000% 18-JUN-2043		15.750	101.093	501,000,000	506,475,930
27-MAY	15.000% 18-JUN-2043		15.250	104.053	200,000	208,106
27-MAY	15.000% 18-JUN-2043		16.500	96.937	350,000,000	339,279,500
27-MAY	15.000% 18-JUN-2043		16.500	96.937	15,000,000	14,540,550
27-MAY	15.000% 18-JUN-2043		16.600	96.408	15,000,000	14,461,200
27-MAY	15.000% 18-JUN-2043		15.953	99.937	100,000,000	99,937,000
27-MAY	15.000% 18-JUN-2043		15.000	105.594	1,000,000,000	1,055,940,000
27-MAY	15.000% 18-JUN-2043		15.264	103.969	15,000,000	15,595,350
27-MAY	15.000% 18-JUN-2043		16.100	99.113	100,000,000	99,113,000
27-MAY	15.000% 18-JUN-2043		15.264	103.969	4,000,000	4,158,760
27-MAY	15.000% 18-JUN-2043		15.800	100.805	2,500,000,000	2,520,125,000
27-MAY	15.000% 18-JUN-2043		16.750	95.623	87,100,000	83,287,633
27-MAY	15.000% 18-JUN-2043		16.000	99.671	4,000,000	3,986,840
27-MAY	15.000% 18-JUN-2043		16.020	99.559	299,000,000	297,681,410
27-MAY	15.000% 18-JUN-2043		16.100	99.113	250,000,000	247,782,500
TOTAL					388,470,100,000	