

Government Securities Daily Secondary Market Report for 29-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
29-MAY	0.000% 26-SEP-2024	12.439	12.966	96.071	10,600,000	10,183,526
29-MAY	0.000% 22-MAY-2025	11.500	11.512	89.864	5,600,000	5,032,384
29-MAY	0.000% 20-JUN-2024	10.804	11.370	99.353	7,000,000,000	6,954,710,000
29-MAY	0.000% 21-NOV-2024	11.000	11.314	94.963	5,000,000,000	4,748,150,000
29-MAY	0.000% 05-DEC-2024	10.315	10.570	94.904	10,000,000	9,490,400
29-MAY	0.000% 05-DEC-2024	10.000	10.240	95.052	4,300,000	4,087,236
29-MAY	0.000% 06-JUN-2024	9.006	9.414	99.803	15,000,000,000	14,970,450,000
29-MAY	0.000% 20-JUN-2024	9.008	9.399	99.460	4,500,000,000	4,475,700,000
29-MAY	0.000% 20-JUN-2024	9.008	9.399	99.460	7,000,000,000	6,962,200,000
29-MAY	0.000% 20-JUN-2024	9.008	9.399	99.460	2,500,000,000	2,486,500,000
29-MAY	0.000% 21-NOV-2024	9.002	9.212	95.840	1,500,000,000	1,437,600,000
29-MAY	0.000% 21-NOV-2024	9.002	9.212	95.840	3,500,000,000	3,354,400,000
29-MAY	0.000% 21-NOV-2024	8.999	9.209	95.841	5,000,000,000	4,792,050,000
29-MAY	14.250% 23-AUG-2029		17.182	93.563	10,800,000	10,104,804
29-MAY	17.000% 16-JAN-2025		13.218	108.352	22,000,000,000	23,837,440,000
29-MAY	17.000% 16-JAN-2025		13.218	108.352	38,000,000,000	41,173,760,000
29-MAY	17.000% 16-JAN-2025		10.002	110.343	128,500,000	141,790,755
29-MAY	17.000% 16-JAN-2025		10.001	110.344	128,500,000	141,792,040
29-MAY	17.000% 03-APR-2031		16.300	105.008	5,140,000,000	5,397,411,200
29-MAY	17.000% 03-APR-2031		15.600	107.956	2,300,000,000	2,482,988,000
29-MAY	17.000% 03-APR-2031		16.300	105.008	5,140,000,000	5,397,411,200
29-MAY	17.000% 03-APR-2031		17.146	101.596	3,000,000	3,047,880
29-MAY	17.000% 03-APR-2031		15.000	110.578	19,900,000	22,005,022

29-MAY	17.000% 03-APR-2031		16.290	105.049	5,000,000,000	5,252,450,000
29-MAY	17.000% 03-APR-2031		15.204	109.678	135,000,000	148,065,300
29-MAY	17.000% 03-APR-2031		15.001	110.574	5,000,000,000	5,528,700,000
29-MAY	17.000% 03-APR-2031		15.000	110.578	5,000,000,000	5,528,900,000
29-MAY	14.125% 13-JAN-2028		15.500	101.352	260,300,000	263,819,256
29-MAY	14.125% 13-JAN-2028		15.100	102.416	2,000,000,000	2,048,320,000
29-MAY	14.125% 13-JAN-2028		15.500	101.352	1,475,700,000	1,495,651,464
29-MAY	14.125% 13-JAN-2028		15.500	101.352	334,700,000	339,225,144
29-MAY	14.125% 13-JAN-2028		15.500	101.352	120,300,000	121,926,456
29-MAY	14.125% 13-JAN-2028		15.200	102.149	1,000,000,000	1,021,490,000
29-MAY	14.125% 13-JAN-2028		15.500	101.352	1,241,200,000	1,257,981,024
29-MAY	14.125% 13-JAN-2028		15.500	101.352	487,600,000	494,192,352
29-MAY	14.125% 13-JAN-2028		15.500	101.352	323,100,000	327,468,312
29-MAY	14.125% 13-JAN-2028		15.200	102.149	1,000,000,000	1,021,490,000
29-MAY	14.125% 13-JAN-2028		15.500	101.352	1,262,200,000	1,279,264,944
29-MAY	14.125% 13-JAN-2028		15.195	102.162	1,000,000,000	1,021,620,000
29-MAY	14.375% 03-FEB-2033		15.329	99.539	200,000,000	199,078,000
29-MAY	14.375% 03-FEB-2033		16.200	95.672	20,000,000	19,134,400
29-MAY	16.250% 08-NOV-2035		17.742	93.042	85,000,000	79,085,700
29-MAY	16.250% 08-NOV-2035		15.000	107.008	180,800,000	193,470,464
29-MAY	16.250% 08-NOV-2035		15.000	107.009	180,800,000	193,472,272
29-MAY	14.000% 29-MAY-2025		14.400	106.599	1,000,000,000	1,065,990,000
29-MAY	16.000% 14-MAY-2037		16.850	103.525	5,000,000,000	5,176,250,000
29-MAY	16.000% 14-MAY-2037		16.250	106.618	2,500,000	2,665,450
29-MAY	16.000% 14-MAY-2037		17.000	102.777	2,007,100,000	2,062,837,167

29-MAY	16.000% 14-MAY-2037		17.000	102.777	236,000,000	242,553,720
29-MAY	16.000% 14-MAY-2037		17.000	102.777	164,800,000	169,376,496
29-MAY	16.000% 14-MAY-2037		17.000	102.777	15,500,000	15,930,435
29-MAY	16.000% 14-MAY-2037		16.550	105.051	1,000,000,000	1,050,510,000
29-MAY	16.000% 14-MAY-2037		17.000	102.777	553,600,000	568,973,472
29-MAY	16.000% 14-MAY-2037		17.000	102.777	622,000,000	639,272,940
29-MAY	16.000% 14-MAY-2037		17.000	102.777	298,200,000	306,481,014
29-MAY	16.000% 14-MAY-2037		17.000	102.777	220,200,000	226,314,954
29-MAY	16.000% 14-MAY-2037		17.000	102.777	176,800,000	181,709,736
29-MAY	16.000% 14-MAY-2037		15.980	108.063	350,000,000	378,220,500
29-MAY	16.000% 14-MAY-2037		17.000	102.777	111,300,000	114,390,801
29-MAY	16.000% 14-MAY-2037		15.590	110.211	15,000,000,000	16,531,650,000
29-MAY	16.000% 14-MAY-2037		16.500	105.310	1,000,000,000	1,053,100,000
29-MAY	16.000% 14-MAY-2037		17.000	102.777	215,900,000	221,895,543
29-MAY	16.000% 14-MAY-2037		17.000	102.777	323,700,000	332,689,149
29-MAY	16.000% 14-MAY-2037		17.000	102.777	54,900,000	56,424,573
29-MAY	15.000% 18-JUN-2043		16.740	95.760	105,000,000	100,547,819
29-MAY	15.000% 18-JUN-2043		15.257	104.095	1,000,000	1,040,950
29-MAY	15.000% 18-JUN-2043		17.612	91.428	22,300,000	20,388,444
29-MAY	15.000% 18-JUN-2043		16.600	96.492	20,000,000	19,298,400
29-MAY	18.500% 14-AUG-2042		17.000	112.500	5,000,000	5,625,000
TOTAL					178,713,700,000	