

Government Securities Daily Secondary Market Report for 31-MAY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
31-MAY	0.000% 29-AUG-2024	9.004	9.314	97.828	720,300,000	704,655,084
31-MAY	0.000% 29-AUG-2024	9.000	9.310	97.829	720,300,000	704,662,287
31-MAY	0.000% 12-SEP-2024	10.608	11.017	97.066	8,863,000,000	8,602,959,580
31-MAY	0.000% 12-SEP-2024	10.601	11.009	97.068	8,863,000,000	8,603,136,840
31-MAY	0.000% 24-OCT-2024	10.952	11.315	95.803	40,000,000,000	38,321,200,000
31-MAY	0.000% 21-NOV-2024	12.975	13.416	94.175	105,600,000	99,448,800
31-MAY	0.000% 21-NOV-2024	11.567	11.918	94.774	105,600,000	100,081,344
31-MAY	0.000% 21-NOV-2024	11.301	11.636	94.888	6,000,000	5,693,280
31-MAY	0.000% 27-FEB-2025	13.872	14.112	90.631	102,000,000	92,443,620
31-MAY	14.000% 08-AUG-2024		9.605	105.114	100,000,000,000	105,114,000,000
31-MAY	14.000% 08-AUG-2024		9.789	105.079	50,000,000,000	52,539,500,000
31-MAY	14.000% 29-MAY-2025		14.300	99.767	3,899,000,000	3,889,915,330
31-MAY	14.000% 29-MAY-2025		14.700	99.409	892,900,000	887,622,961
31-MAY	14.000% 29-MAY-2025		13.810	100.209	2,543,000,000	2,548,314,870
31-MAY	14.000% 29-MAY-2025		14.000	100.037	2,500,000,000	2,500,925,000
31-MAY	14.000% 29-MAY-2025		14.401	99.677	100,000	99,677
31-MAY	14.000% 29-MAY-2025		14.000	100.037	2,500,000,000	2,500,925,000
31-MAY	14.000% 29-MAY-2025		14.300	99.767	47,300,000	47,189,791
31-MAY	14.000% 29-MAY-2025		13.000	100.945	10,900,000	11,003,005
31-MAY	14.000% 29-MAY-2025		14.000	100.037	6,000,000,000	6,002,220,000
31-MAY	14.000% 29-MAY-2025		13.810	100.209	1,281,000,000	1,283,677,290
31-MAY	14.000% 29-MAY-2025		13.810	100.209	75,000,000	75,156,750
31-MAY	14.000% 29-MAY-2025		14.290	99.776	3,899,000,000	3,890,266,240

31-MAY	14.000% 29-MAY-2025		13.815	100.204	3,899,000,000	3,906,953,960
31-MAY	16.000% 06-MAY-2027		17.000	98.692	4,500,000	4,441,140
31-MAY	14.125% 13-JAN-2028		15.035	102.672	495,800,000	509,047,776
31-MAY	14.125% 13-JAN-2028		15.020	102.713	323,100,000	331,865,703
31-MAY	14.125% 13-JAN-2028		15.021	102.710	2,115,000,000	2,172,316,500
31-MAY	14.125% 13-JAN-2028		15.016	102.725	5,516,100,000	5,666,413,725
31-MAY	14.125% 13-JAN-2028		15.000	102.766	2,000,000,000	2,055,320,000
31-MAY	14.125% 13-JAN-2028		15.020	102.713	2,115,000,000	2,172,379,950
31-MAY	14.125% 13-JAN-2028		15.020	102.713	334,700,000	343,780,411
31-MAY	14.125% 13-JAN-2028		15.600	101.172	10,000,000	10,117,200
31-MAY	14.125% 13-JAN-2028		15.035	102.672	252,200,000	258,938,784
31-MAY	14.125% 13-JAN-2028		15.000	102.766	115,000,000	118,180,900
31-MAY	14.250% 23-AUG-2029		15.400	99.496	1,070,000,000	1,064,607,200
31-MAY	17.000% 03-APR-2031		16.400	104.687	1,000,000,000	1,046,870,000
31-MAY	17.000% 03-APR-2031		16.290	105.140	125,000,000	131,425,000
31-MAY	17.000% 03-APR-2031		16.095	105.949	340,000,000	360,226,600
31-MAY	17.000% 03-APR-2031		15.107	110.191	24,500,000	26,996,795
31-MAY	16.375% 04-MAR-2032		16.700	102.041	35,900,000	36,632,719
31-MAY	16.375% 04-MAR-2032		16.700	102.041	983,600,000	1,003,675,276
31-MAY	16.375% 04-MAR-2032		16.700	102.041	2,080,300,000	2,122,758,923
31-MAY	16.375% 04-MAR-2032		16.700	102.041	603,700,000	616,021,517
31-MAY	16.375% 04-MAR-2032		16.700	102.041	390,700,000	398,674,187
31-MAY	16.375% 04-MAR-2032		16.700	102.041	905,800,000	924,287,378
31-MAY	15.000% 20-MAY-2032		15.000	100.040	15,500,000	15,506,200
31-MAY	14.375% 03-FEB-2033		15.328	99.621	5,000,000	4,981,050

31-MAY	14.375% 03-FEB-2033		15.995	96.642	3,500,000,000	3,382,470,000
31-MAY	14.375% 03-FEB-2033		15.990	96.664	3,500,000,000	3,383,240,000
31-MAY	14.375% 03-FEB-2033		16.300	95.325	1,000,000,000	953,250,000
31-MAY	14.375% 03-FEB-2033		15.950	96.840	50,000,000	48,420,000
31-MAY	14.375% 03-FEB-2033		16.300	95.325	1,000,000,000	953,250,000
31-MAY	14.375% 03-FEB-2033		16.300	95.325	1,000,000,000	953,250,000
31-MAY	14.375% 03-FEB-2033		16.375	95.005	3,500,000,000	3,325,175,000
31-MAY	14.375% 03-FEB-2033		16.300	95.325	100,000,000	95,325,000
31-MAY	14.375% 03-FEB-2033		15.930	96.927	3,500,000,000	3,392,445,000
31-MAY	14.250% 22-JUN-2034		15.650	98.761	33,000,000	32,591,130
31-MAY	16.000% 14-MAY-2037		16.000	100.043	200,000,000	200,085,000
31-MAY	16.000% 14-MAY-2037		15.800	101.133	79,200,000	80,097,336
31-MAY	16.000% 14-MAY-2037		16.500	97.398	750,000,000	730,484,000
31-MAY	16.000% 14-MAY-2037		16.000	100.042	887,300,000	887,672,666
31-MAY	16.000% 14-MAY-2037		16.750	96.118	156,000,000	149,944,080
31-MAY	16.000% 14-MAY-2037		15.839	100.918	1,000,000,000	1,009,180,000
31-MAY	16.000% 14-MAY-2037		16.750	96.118	1,000,000,000	961,180,000
31-MAY	16.000% 14-MAY-2037		17.000	94.865	471,900,000	447,667,935
31-MAY	16.000% 14-MAY-2037		16.550	97.140	10,000,000	9,714,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	25,000,000	25,099,500
31-MAY	16.000% 14-MAY-2037		17.000	94.865	31,000,000	29,408,150
31-MAY	16.000% 14-MAY-2037		17.000	94.865	440,500,000	417,880,325
31-MAY	16.000% 14-MAY-2037		17.000	94.865	596,500,000	565,869,725
31-MAY	16.000% 14-MAY-2037		17.000	94.865	1,107,200,000	1,050,345,280

31-MAY	16.000% 14-MAY-2037		17.000	94.865	1,244,000,000	1,180,120,600
31-MAY	16.000% 14-MAY-2037		16.345	98.205	5,000,000,000	4,910,250,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	465,000,000	462,693,600
31-MAY	16.000% 14-MAY-2037		16.600	96.883	200,000,000	193,766,000
31-MAY	16.000% 14-MAY-2037		16.495	97.424	5,300,000,000	5,163,472,000
31-MAY	16.000% 14-MAY-2037		15.500	102.805	70,000,000	71,963,500
31-MAY	16.000% 14-MAY-2037		15.800	101.133	200,000	202,266
31-MAY	16.000% 14-MAY-2037		16.100	99.504	520,000,000	517,420,800
31-MAY	16.000% 14-MAY-2037		15.934	100.398	1,150,000,000	1,154,577,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	40,000,000	40,159,200
31-MAY	16.000% 14-MAY-2037		16.000	100.042	50,000,000	50,021,000
31-MAY	16.000% 14-MAY-2037		16.400	97.918	13,600,000	13,316,848
31-MAY	16.000% 14-MAY-2037		16.220	98.865	3,179,000,000	3,142,918,350
31-MAY	16.000% 14-MAY-2037		16.100	99.504	850,000,000	845,784,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	9,180,000,000	9,134,467,200
31-MAY	16.000% 14-MAY-2037		16.100	99.504	230,000,000	228,859,200
31-MAY	16.000% 14-MAY-2037		16.100	99.504	430,000,000	427,867,200
31-MAY	16.000% 14-MAY-2037		16.450	97.657	1,900,000,000	1,855,483,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	50,000,000	50,199,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	100,000,000	100,398,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	243,000,000	243,967,140
31-MAY	16.000% 14-MAY-2037		16.750	96.118	110,000,000	105,729,800
31-MAY	16.000% 14-MAY-2037		16.077	99.627	100,000,000	99,627,000
31-MAY	16.000% 14-MAY-2037		16.000	100.042	1,900,000	1,900,798

31-MAY	16.000% 14-MAY-2037		16.450	97.657	1,250,000,000	1,220,712,500
31-MAY	16.000% 14-MAY-2037		16.100	99.504	420,000,000	417,916,800
31-MAY	16.000% 14-MAY-2037		16.500	97.398	205,400,000	200,055,492
31-MAY	16.000% 14-MAY-2037		15.934	100.398	60,000,000	60,238,800
31-MAY	16.000% 14-MAY-2037		16.000	100.042	2,700,000	2,701,134
31-MAY	16.000% 14-MAY-2037		16.000	100.042	349,900,000	350,046,958
31-MAY	16.000% 14-MAY-2037		15.900	100.585	100,000	100,585
31-MAY	16.000% 14-MAY-2037		15.839	100.918	800,000,000	807,344,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	100,000,000	100,398,000
31-MAY	16.000% 14-MAY-2037		16.495	97.424	5,200,000,000	5,066,048,000
31-MAY	16.000% 14-MAY-2037		16.105	99.477	5,000,000,000	4,973,870,000
31-MAY	16.000% 14-MAY-2037		16.508	97.355	100,000,000	97,355,000
31-MAY	16.000% 14-MAY-2037		17.000	94.865	329,700,000	312,769,905
31-MAY	16.000% 14-MAY-2037		17.000	94.865	109,800,000	104,161,770
31-MAY	16.000% 14-MAY-2037		17.000	94.865	222,500,000	211,074,625
31-MAY	16.000% 14-MAY-2037		17.000	94.865	353,500,000	335,347,775
31-MAY	16.000% 14-MAY-2037		17.000	94.865	431,700,000	409,532,205
31-MAY	16.000% 14-MAY-2037		16.100	99.504	1,450,000,000	1,442,808,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	4,020,000,000	4,000,060,800
31-MAY	16.000% 14-MAY-2037		16.200	98.971	3,000,000,000	2,969,130,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	2,980,000,000	2,965,219,200
31-MAY	16.000% 14-MAY-2037		15.934	100.398	100,000,000	100,398,000
31-MAY	16.000% 14-MAY-2037		16.000	100.042	10,000,000	10,004,200
31-MAY	16.000% 14-MAY-2037		16.008	100.000	100,000,000	100,000,000
31-MAY	16.000% 14-MAY-2037		16.200	98.971	3,000,000	2,969,130
31-MAY	16.000% 14-MAY-2037		16.100	99.504	100,000,000	99,504,000

31-MAY	16.000% 14-MAY-2037		16.100	99.504	1,730,000,000	1,721,419,200
31-MAY	16.000% 14-MAY-2037		16.200	98.971	179,000,000	177,158,090
31-MAY	16.000% 14-MAY-2037		15.800	101.133	6,000,000	6,067,980
31-MAY	16.000% 14-MAY-2037		15.300	103.944	60,700,000	63,094,008
31-MAY	16.000% 14-MAY-2037		16.000	100.042	8,000,000	8,003,360
31-MAY	16.000% 14-MAY-2037		16.000	100.042	30,000,000	30,012,600
31-MAY	16.000% 14-MAY-2037		16.450	97.657	1,770,000,000	1,728,528,900
31-MAY	16.000% 14-MAY-2037		15.900	100.585	3,000,000	3,017,550
31-MAY	16.000% 14-MAY-2037		15.800	101.133	70,000,000	70,793,100
31-MAY	16.000% 14-MAY-2037		16.077	99.627	6,000,000	5,977,620
31-MAY	16.000% 14-MAY-2037		15.800	101.133	100,000,000	101,133,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	2,900,000,000	2,885,616,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	500,000,000	497,520,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	155,000,000	154,231,200
31-MAY	16.000% 14-MAY-2037		15.934	100.398	15,000,000	15,059,700
31-MAY	16.000% 14-MAY-2037		15.934	100.398	100,000,000	100,398,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	100,000,000	100,398,000
31-MAY	16.000% 14-MAY-2037		16.875	95.488	5,000,000,000	4,774,400,000
31-MAY	16.000% 14-MAY-2037		16.105	99.477	5,200,000,000	5,172,824,000
31-MAY	16.000% 14-MAY-2037		16.105	99.477	5,000,000,000	4,973,870,000
31-MAY	16.000% 14-MAY-2037		16.500	97.398	2,000,000,000	1,947,960,000
31-MAY	16.000% 14-MAY-2037		16.800	95.865	3,000,000,000	2,875,950,000
31-MAY	16.000% 14-MAY-2037		16.345	98.205	5,000,000,000	4,910,250,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	500,000,000	501,990,000
31-MAY	16.000% 14-MAY-2037		15.934	100.398	11,500,000	11,545,770
31-MAY	16.000% 14-MAY-2037		16.495	97.424	5,300,000,000	5,163,472,000

31-MAY	16.000% 14-MAY-2037		16.500	97.398	11,000,000,000	10,713,780,000
31-MAY	16.000% 14-MAY-2037		16.105	99.477	5,200,000,000	5,172,824,000
31-MAY	16.000% 14-MAY-2037		16.600	96.883	2,000,000,000	1,937,660,000
31-MAY	16.000% 14-MAY-2037		17.000	94.865	4,014,400,000	3,808,260,560
31-MAY	16.000% 14-MAY-2037		17.000	94.865	647,300,000	614,061,145
31-MAY	16.000% 14-MAY-2037		16.800	95.865	1,000,000,000	958,650,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	2,640,000,000	2,626,905,600
31-MAY	16.000% 14-MAY-2037		16.077	99.627	15,800,000	15,741,066
31-MAY	16.000% 14-MAY-2037		15.934	100.398	19,800,000	19,878,804
31-MAY	16.000% 14-MAY-2037		16.105	99.477	5,300,000,000	5,272,302,000
31-MAY	16.000% 14-MAY-2037		16.400	97.918	1,400,000	1,370,852
31-MAY	16.000% 14-MAY-2037		16.221	98.859	3,179,000,000	3,142,727,610
31-MAY	16.000% 14-MAY-2037		15.800	101.133	7,200,000	7,281,576
31-MAY	16.000% 14-MAY-2037		15.800	101.133	103,900,000	105,077,187
31-MAY	16.000% 14-MAY-2037		16.200	98.971	100,000,000	98,971,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	50,000,000	49,752,000
31-MAY	16.000% 14-MAY-2037		16.100	99.504	2,380,000,000	2,368,195,200
31-MAY	16.000% 14-MAY-2037		16.450	97.657	760,000,000	742,193,200
31-MAY	16.000% 14-MAY-2037		16.450	97.657	420,000,000	410,159,400
31-MAY	16.000% 14-MAY-2037		16.450	97.657	3,900,000,000	3,808,623,000
31-MAY	16.000% 14-MAY-2037		16.105	99.477	5,300,000,000	5,272,302,000
31-MAY	16.000% 14-MAY-2037		16.077	99.627	15,800,000	15,741,066
31-MAY	16.000% 14-MAY-2037		15.934	100.398	50,000,000	50,199,000
31-MAY	16.000% 14-MAY-2037		16.495	97.424	5,200,000,000	5,066,048,000

31-MAY	16.000% 14-MAY-2037		15.935	100.398	15,000,000	15,059,700
31-MAY	16.000% 14-MAY-2037		15.935	100.398	300,000,000	301,194,000
31-MAY	17.750% 08-MAY-2042		16.400	107.796	201,000,000	216,669,960
31-MAY	17.750% 08-MAY-2042		16.400	107.796	137,600,000	148,327,296
31-MAY	18.500% 14-AUG-2042		16.300	116.956	4,500,000	5,263,007
31-MAY	18.500% 14-AUG-2042		16.200	117.603	220,000,000	258,727,000
31-MAY	18.500% 14-AUG-2042		17.000	112.602	121,100,000	136,361,022
31-MAY	18.500% 14-AUG-2042		17.200	111.412	1,800,000	2,005,416
31-MAY	15.000% 18-JUN-2043		15.900	100.404	60,000,000	60,242,400
31-MAY	15.000% 18-JUN-2043		16.758	95.750	300,000,000	287,250,000
31-MAY	15.000% 18-JUN-2043		16.750	95.793	1,000,000,000	957,930,000
31-MAY	15.000% 18-JUN-2043		16.000	99.840	1,900,000	1,896,960
31-MAY	15.000% 18-JUN-2043		15.953	100.106	120,000,000	120,127,200
31-MAY	15.000% 18-JUN-2043		16.750	95.793	1,000,000,000	957,930,000
31-MAY	15.000% 18-JUN-2043		15.900	100.404	30,000,000	30,121,200
31-MAY	15.000% 18-JUN-2043		17.200	93.511	3,200,000	2,992,352
31-MAY	15.000% 18-JUN-2043		15.730	101.377	15,000,000,000	15,206,550,000
31-MAY	15.000% 18-JUN-2043		16.094	99.314	30,000,000	29,794,200
31-MAY	15.000% 18-JUN-2043		16.706	96.021	380,000,000	364,879,800
31-MAY	15.000% 18-JUN-2043		16.100	99.281	5,500,000	5,460,455
31-MAY	15.000% 18-JUN-2043		17.000	94.512	5,300,000,000	5,009,136,000
31-MAY	15.000% 18-JUN-2043		15.257	104.179	5,000,000	5,208,950
31-MAY	15.000% 18-JUN-2043		16.000	99.840	63,000,000	62,899,200
31-MAY	15.000% 18-JUN-2043		16.750	95.793	1,000,000,000	957,930,000
					456,305,400,000	