

Government Securities Daily Secondary Market Report for 01-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
01-JUL	0.000% 16-JAN-2025	14.499	14.975	92.674	32,600,000	30,211,724
01-JUL	0.000% 07-NOV-2024	13.109	13.672	95.572	30,000,000,000	28,671,600,000
01-JUL	0.000% 22-MAY-2025	13.400	13.496	89.340	1,190,000,000	1,063,146,000
01-JUL	0.000% 07-NOV-2024	11.700	12.148	96.029	30,000,000,000	28,808,700,000
01-JUL	0.000% 02-JAN-2025	11.501	11.827	94.492	90,000,000	85,042,800
01-JUL	0.000% 24-OCT-2024	11.300	11.744	96.562	40,000,000,000	38,624,800,000
01-JUL	0.000% 24-OCT-2024	10.804	11.209	96.708	40,000,000,000	38,683,200,000
01-JUL	0.000% 19-JUN-2025	10.999	11.019	90.385	400,000	361,540
01-JUL	0.000% 01-AUG-2024	10.202	10.692	99.141	30,000,000,000	29,742,300,000
01-JUL	0.000% 24-OCT-2024	9.998	10.345	96.946	722,000,000	699,950,120
01-JUL	0.000% 02-JAN-2025	10.000	10.246	95.176	60,000,000	57,105,600
01-JUL	0.000% 26-SEP-2024	8.999	9.313	97.900	510,800,000	500,073,200
01-JUL	14.375% 03-FEB-2033		15.257	101.208	2,500,000	2,530,200
01-JUL	14.250% 22-JUN-2034		16.400	96.600	5,000,000,000	4,830,000,000
01-JUL	16.250% 08-NOV-2035		17.113	97.421	52,000,000	50,658,920
01-JUL	17.500% 01-NOV-2040		15.500	113.607	500,000	568,035
01-JUL	14.000% 29-MAY-2025		15.194	100.211	1,500,000,000	1,503,165,000
01-JUL	14.000% 29-MAY-2025		14.500	100.782	135,400,000	136,458,828
01-JUL	16.000% 14-MAY-2037		16.000	101.362	10,000,000	10,136,200
01-JUL	16.000% 14-MAY-2037		15.193	105.875	200,000,000	211,750,000
01-JUL	16.000% 14-MAY-2037		15.171	106.003	96,700,000	102,504,901
01-JUL	16.000% 14-MAY-2037		15.193	105.874	340,000,000	359,971,600
01-JUL	16.000% 14-MAY-2037		16.000	101.362	60,000,000	60,817,200
01-JUL	16.000% 14-MAY-2037		15.950	101.633	1,800,000,000	1,829,394,000
01-JUL	16.000% 14-MAY-2037		15.581	103.668	5,000,000	5,183,400

01-JUL	16.000% 14-MAY-2037		15.193	105.874	250,000,000	264,685,000
01-JUL	14.375% 03-FEB-2033		15.257	101.208	60,000,000	60,724,800
01-JUL	14.375% 03-FEB-2033		15.257	101.208	100,000,000	101,208,000
01-JUL	14.375% 03-FEB-2033		15.257	101.208	205,000,000	207,476,400
01-JUL	14.375% 03-FEB-2033		16.350	96.393	4,207,600,000	4,055,831,868
01-JUL	14.000% 08-AUG-2024		10.055	105.910	40,000,000,000	42,363,900,000
01-JUL	15.000% 18-JUN-2043		15.750	102.577	20,000,000	20,515,400
01-JUL	15.000% 18-JUN-2043		16.000	101.157	5,000,000,000	5,057,850,000
01-JUL	15.000% 18-JUN-2043		16.897	96.358	20,000,000	19,271,600
01-JUL	15.000% 18-JUN-2043		16.188	100.115	223,900,000	224,158,065
01-JUL	15.000% 18-JUN-2043		15.500	104.036	144,200,000	150,019,912
01-JUL	15.000% 18-JUN-2043		15.975	101.298	14,500,000	14,688,210
01-JUL	15.000% 18-JUN-2043		16.028	101.000	200,000,000	202,000,000
01-JUL	15.000% 18-JUN-2043		15.975	101.298	60,000,000	60,778,800
01-JUL	15.000% 18-JUN-2043		16.046	100.897	730,000,000	736,548,100
01-JUL	15.000% 18-JUN-2043		15.975	101.298	100,000,000	101,298,000
01-JUL	15.000% 18-JUN-2043		16.900	96.342	20,000,000	19,268,400
01-JUL	15.000% 18-JUN-2043		16.200	100.047	400,000,000	400,188,000
01-JUL	15.000% 18-JUN-2043		16.600	97.897	54,000,000	52,864,380
01-JUL	15.000% 18-JUN-2043		15.975	101.298	200,000,000	202,596,000
01-JUL	14.375% 03-FEB-2033		15.500	100.105	500,000,000	500,525,000
01-JUL	18.500% 14-AUG-2042		15.873	121.336	5,000,000	6,066,800
01-JUL	18.500% 14-AUG-2042		17.400	111.824	44,800,000	50,097,152
01-JUL	16.625% 27-AUG-2026		15.500	107.552	1,200,000	1,290,621
01-JUL	13.500% 09-JUL-2026		15.577	102.869	240,000,000	246,885,600
01-JUL	13.500% 09-JUL-2026		14.500	104.663	600,000,000	627,978,000
01-JUL	13.500% 09-JUL-2026		14.869	104.043	13,000,000,000	13,525,590,000
01-JUL	14.125% 13-JAN-2028		15.500	102.734	30,000,000,000	30,820,200,000

01-JUL	14.125% 13-JAN-2028		15.534	102.645	30,000,000,000	30,793,500,000
01-JUL	14.250% 23-AUG-2029		17.192	94.941	10,800,000	10,253,628
01-JUL	14.375% 03-FEB-2033		15.257	101.208	50,000,000	50,604,000
01-JUL	14.375% 03-FEB-2033		15.000	102.392	293,000,000	300,008,560
01-JUL	14.375% 03-FEB-2033		14.369	105.392	350,000,000	368,872,000
TOTAL					308,911,900,000	