

Government Securities Daily Secondary Market Report for 04-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
04-JUL	0.000% 18-JUL-2024	10.838	11.423	99.586	40,000,000,000.000	39,834,400,000
04-JUL	0.000% 18-JUL-2024	10.181	10.696	99.611	40,000,000,000.000	39,844,400,000
04-JUL	0.000% 26-SEP-2024	10.498	10.930	97.641	25,000,000,000.000	24,410,250,000
04-JUL	0.000% 26-SEP-2024	10.480	10.911	97.645	30,000,000,000.000	29,293,500,000
04-JUL	0.000% 26-SEP-2024	9.004	9.321	97.970	101,100,000.000	99,047,670
04-JUL	0.000% 26-SEP-2024	9.004	9.321	97.970	896,700,000.000	878,496,990
04-JUL	0.000% 26-SEP-2024	8.999	9.316	97.971	101,100,000.000	99,048,681
04-JUL	0.000% 26-SEP-2024	8.999	9.316	97.971	896,700,000.000	878,505,957
04-JUL	0.000% 26-SEP-2024	8.096	8.351	98.171	203,700,000.000	199,974,327
04-JUL	0.000% 03-OCT-2024	9.926	10.302	97.585	5,000,000,000.000	4,879,250,000
04-JUL	0.000% 03-OCT-2024	9.926	10.302	97.585	5,000,000,000.000	4,879,250,000
04-JUL	0.000% 24-OCT-2024	11.313	11.763	96.645	40,000,000,000.000	38,658,000,000
04-JUL	0.000% 07-NOV-2024	12.001	12.478	96.022	30,000,000,000.000	28,806,600,000
04-JUL	0.000% 07-NOV-2024	11.718	12.173	96.112	30,000,000,000.000	28,833,600,000
04-JUL	0.000% 21-NOV-2024	12.772	13.280	95.330	4,200,000.000	4,003,860
04-JUL	0.000% 21-NOV-2024	11.999	12.447	95.600	1,000,000.000	956,000
04-JUL	0.000% 05-DEC-2024	12.600	13.062	94.952	123,900,000.000	117,645,528
04-JUL	0.000% 19-DEC-2024	12.499	12.922	94.560	1,000,000,000.000	945,600,000
04-JUL	0.000% 19-DEC-2024	10.060	10.333	95.575	113,100,000.000	108,095,051
04-JUL	0.000% 02-JAN-2025	12.601	13.000	94.088	600,000,000.000	564,528,000
04-JUL	0.000% 02-JAN-2025	12.601	13.000	94.088	5,000,000,000.000	4,704,400,000
04-JUL	0.000% 02-JAN-2025	12.601	13.000	94.088	500,000,000.000	470,440,000
04-JUL	0.000% 02-JAN-2025	12.601	13.000	94.088	10,000,000,000.000	9,408,800,000
04-JUL	0.000% 02-JAN-2025	12.601	13.000	94.088	450,000,000.000	423,396,000

04-JUL	0.000% 16-JAN-2025	14.500	14.985	92.776	220,200,000.000	204,292,752
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	2,000,000,000.000	1,762,680,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	20,000,000.000	17,626,800
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	494,000,000.000	435,381,960
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	650,000,000.000	572,871,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	200,000,000.000	176,268,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	50,000,000.000	44,067,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	130,000,000.000	114,574,200
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	2,120,000,000.000	1,868,440,800
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	25,000,000.000	22,033,500
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	210,000,000.000	185,081,400
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	2,100,000,000.000	1,850,814,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	10,000,000,000.000	8,813,400,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	20,000,000,000.000	17,626,800,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	5,000,000,000.000	4,406,700,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	170,000,000.000	149,827,800
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	494,000,000.000	435,381,960
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	5,600,000,000.000	4,935,504,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	2,500,000,000.000	2,203,350,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	300,000,000.000	264,402,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	2,000,000,000.000	1,762,680,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	242,000,000.000	213,284,280
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	35,000,000.000	30,846,900
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	5,000,000,000.000	4,406,700,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	150,000,000.000	132,201,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	170,000,000.000	149,827,800
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	15,000,000,000.000	13,220,100,000
04-JUL	0.000% 03-JUL-2025	13.501	13.503	88.134	3,000,000,000.000	2,644,020,000

04-JUL	0.000% 03-JUL-2025	13.470	13.472	88.158	3,000,000,000.000	2,644,740,000
04-JUL	0.000% 03-JUL-2025	13.470	13.472	88.158	3,000,000,000.000	2,644,740,000
04-JUL	0.000% 03-JUL-2025	13.450	13.453	88.173	5,200,000,000.000	4,584,996,000
04-JUL	0.000% 03-JUL-2025	13.450	13.453	88.173	250,000,000.000	220,432,500
04-JUL	0.000% 03-JUL-2025	13.450	13.453	88.173	1,100,000,000.000	969,903,000
04-JUL	0.000% 03-JUL-2025	13.450	13.453	88.173	792,000,000.000	698,330,160
04-JUL	0.000% 03-JUL-2025	13.450	13.453	88.173	6,108,000,000.000	5,385,606,840
04-JUL	0.000% 03-JUL-2025	13.400	13.402	88.212	250,000,000.000	220,530,000
04-JUL	14.000% 08-AUG-2024		11.047	105.899	40,000,000,000.000	42,359,600,000
04-JUL	17.000% 16-JAN-2025		12.999	109.845	50,000,000,000.000	54,922,500,000
04-JUL	13.500% 09-JUL-2026		14.850	104.198	10,000,000,000.000	10,419,800,000
04-JUL	13.500% 09-JUL-2026		15.000	103.948	4,000,000,000.000	4,157,920,000
04-JUL	17.000% 03-APR-2031		16.000	107.887	30,000,000.000	32,366,000
04-JUL	16.375% 04-MAR-2032		16.500	104.428	9,600,000.000	10,025,088
04-JUL	15.000% 20-MAY-2032		15.700	98.291	23,000,000.000	22,607,000
04-JUL	14.375% 03-FEB-2033		15.860	98.631	30,000,000.000	29,589,300
04-JUL	14.375% 03-FEB-2033		15.850	98.674	30,000,000.000	29,602,200
04-JUL	16.000% 14-MAY-2037		15.792	102.622	15,900,000.000	16,316,898
04-JUL	16.000% 14-MAY-2037		15.171	106.131	50,000,000.000	53,065,500
04-JUL	17.500% 01-NOV-2040		16.008	110.535	678,500,000.000	749,982,000
04-JUL	17.500% 01-NOV-2040		16.208	109.312	760,000,000.000	830,771,200
04-JUL	17.500% 01-NOV-2040		16.350	108.460	10,000,000.000	10,846,000
04-JUL	17.500% 01-NOV-2040		16.008	110.535	81,500,000.000	90,086,000
04-JUL	17.750% 08-MAY-2042		17.250	104.399	20,600,000.000	21,506,194
04-JUL	18.500% 14-AUG-2042		15.708	122.608	81,600,000.000	100,048,128
04-JUL	18.500% 14-AUG-2042		16.500	117.404	23,000,000.000	27,003,000
04-JUL	15.000% 18-JUN-2043		16.970	96.115	700,000,000.000	672,805,000
04-JUL	15.000% 18-JUN-2043		15.950	101.566	5,000,000.000	5,078,300

04-JUL	15.000% 18-JUN-2043		16.715	97.424	350,000,000.000	340,984,000
04-JUL	15.000% 18-JUN-2043		15.380	104.878	47,700,000.000	50,026,806
04-JUL	15.000% 18-JUN-2043		16.850	96.725	19,300,000.000	18,668,000
04-JUL	15.000% 18-JUN-2043		16.450	98.822	37,500,000.000	37,058,250
04-JUL	15.000% 18-JUN-2043		16.650	97.764	500,000,000.000	488,820,000
04-JUL	15.000% 18-JUN-2043		16.500	98.557	6,100,000.000	6,012,000
04-JUL	15.000% 18-JUN-2043		16.600	98.026	500,000,000.000	490,130,000
04-JUL	15.000% 18-JUN-2043		16.660	97.711	500,000,000.000	488,555,000
04-JUL	15.000% 18-JUN-2043		15.858	102.090	78,000,000.000	79,630,200
04-JUL	15.000% 18-JUN-2043		16.400	99.090	2,000,000.000	1,981,796
04-JUL	15.000% 18-JUN-2043		16.500	98.555	37,500,000.000	36,958,125
04-JUL	15.000% 18-JUN-2043		15.908	101.806	314,400,000.000	320,078,064
04-JUL	15.000% 18-JUN-2043		16.715	97.424	500,000,000.000	487,120,000
04-JUL	15.000% 18-JUN-2043		16.650	97.764	3,100,000,000.000	3,030,684,000
04-JUL	15.000% 18-JUN-2043		15.950	101.566	4,000,000.000	4,062,640
04-JUL	15.000% 18-JUN-2043		16.000	101.285	100,000,000.000	101,285,313
04-JUL	15.000% 18-JUN-2043		16.200	100.176	3,000,000,000.000	3,005,280,000
04-JUL	15.000% 18-JUN-2043		16.200	100.176	550,000,000.000	550,968,000
04-JUL	15.000% 18-JUN-2043		16.400	99.090	5,000,000,000.000	4,954,500,000
04-JUL	15.000% 18-JUN-2043		17.000	95.964	25,000,000,000.000	23,991,000,000
04-JUL	15.000% 18-JUN-2043		16.550	98.290	230,000,000.000	226,067,000
04-JUL	15.000% 18-JUN-2043		16.000	101.285	1,000,000.000	1,012,850
04-JUL	15.000% 18-JUN-2043		17.000	95.964	25,000,000,000.000	23,991,000,000
TOTAL					533,997,900,000.000	