

Government Securities Daily Secondary Market Report for 08-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
08-JUL	0.000% 01-AUG-2024	10.474	11.002	99.316	30,000,000,000	29,794,800,000
08-JUL	0.000% 26-SEP-2024	10.001	10.399	97.855	5,000,000,000	4,892,750,000
08-JUL	0.000% 10-OCT-2024	14.831	15.667	96.321	2,700,000	2,600,667
08-JUL	0.000% 19-DEC-2024	11.499	11.865	95.087	1,000,000	950,870
08-JUL	0.000% 19-DEC-2024	11.202	11.549	95.208	31,500,000	29,990,520
08-JUL	0.000% 19-DEC-2024	11.001	11.335	95.290	17,800,000	16,961,620
08-JUL	0.000% 16-JAN-2025	11.301	11.603	94.389	129,900,000	122,611,311
08-JUL	0.000% 30-JAN-2025	12.999	13.365	93.165	3,500,000	3,260,775
08-JUL	0.000% 13-MAR-2025	13.250	13.527	91.741	3,200,000	2,935,712
08-JUL	0.000% 10-APR-2025	13.399	13.614	90.800	9,100,000	8,262,800
08-JUL	0.000% 10-APR-2025	12.610	12.800	91.295	8,467,000,000	7,729,947,650
08-JUL	0.000% 10-APR-2025	12.600	12.790	91.301	8,467,000,000	7,730,455,670
08-JUL	0.000% 10-APR-2025	12.000	12.172	91.681	54,600,000	50,057,826
08-JUL	0.000% 22-MAY-2025	13.400	13.512	89.546	3,400,000	3,044,564
08-JUL	14.000% 29-MAY-2025		13.499	101.870	1,000,000,000	1,018,700,000
08-JUL	13.500% 09-JUL-2026		13.100	107.322	15,000,000	16,098,313
08-JUL	13.500% 09-JUL-2026		15.000	104.114	2,000,000,000	2,082,280,000
08-JUL	13.500% 09-JUL-2026		15.470	103.341	2,000,000,000	2,066,820,000
08-JUL	14.125% 13-JAN-2028		14.000	107.001	30,000,000	32,100,300
08-JUL	14.125% 13-JAN-2028		15.500	103.029	50,000,000	51,514,500
08-JUL	14.125% 13-JAN-2028		15.650	102.643	60,000,000	61,586,000
08-JUL	14.125% 13-JAN-2028		14.700	105.121	191,000,000	200,782,000
08-JUL	14.125% 13-JAN-2028		14.847	104.733	40,000,000	41,893,200
08-JUL	14.125% 13-JAN-2028		15.000	104.330	131,000,000	136,672,300
08-JUL	14.375% 03-FEB-2033		15.951	98.399	2,830,000,000	2,784,691,700
08-JUL	14.375% 03-FEB-2033		15.035	102.514	30,000,000	30,754,200

08-JUL	14.375% 03-FEB-2033		15.950	98.403	5,000,000,000	4,920,150,000
08-JUL	14.375% 03-FEB-2033		16.000	98.186	2,830,000,000	2,778,663,800
08-JUL	14.375% 03-FEB-2033		15.000	102.677	20,000,000	20,535,400
08-JUL	14.375% 03-FEB-2033		15.951	98.399	2,170,000,000	2,135,258,300
08-JUL	14.250% 22-JUN-2034		15.505	93.880	50,000,000	46,940,000
08-JUL	14.250% 22-JUN-2034		16.500	89.313	32,000,000	28,580,160
08-JUL	14.250% 22-JUN-2034		16.446	89.552	1,900,000,000	1,701,488,000
08-JUL	14.250% 22-JUN-2034		15.023	96.215	26,000,000	25,015,900
08-JUL	16.000% 14-MAY-2037		15.750	103.026	57,800,000	59,549,028
08-JUL	16.000% 14-MAY-2037		16.000	101.663	5,000,000,000	5,083,150,000
08-JUL	16.000% 14-MAY-2037		15.850	102.477	5,000,000,000	5,123,850,000
08-JUL	16.000% 14-MAY-2037		15.850	102.477	1,000,000,000	1,024,770,000
08-JUL	16.000% 14-MAY-2037		15.405	104.957	4,000,000,000	4,198,280,000
08-JUL	16.000% 14-MAY-2037		15.800	102.751	1,000,000,000	1,027,510,000
08-JUL	16.000% 14-MAY-2037		16.300	100.066	20,000,000	20,013,102
08-JUL	16.000% 14-MAY-2037		15.800	102.751	1,000,000,000	1,027,510,000
08-JUL	16.000% 14-MAY-2037		15.171	106.302	500,000,000	531,510,000
08-JUL	16.000% 14-MAY-2037		15.803	102.735	5,000,000,000	5,136,750,000
08-JUL	16.000% 14-MAY-2037		15.800	102.751	5,000,000,000	5,137,550,000
08-JUL	16.000% 14-MAY-2037		15.800	102.751	4,000,000,000	4,110,040,000
08-JUL	16.000% 14-MAY-2037		15.171	106.302	350,000,000	372,057,000
08-JUL	16.000% 14-MAY-2037		15.800	102.751	1,000,000,000	1,027,510,000
08-JUL	16.000% 14-MAY-2037		15.851	102.472	5,000,000,000	5,123,600,000
08-JUL	16.000% 14-MAY-2037		15.500	104.419	1,000,000	1,044,190
08-JUL	16.000% 14-MAY-2037		15.700	103.302	1,000,000,000	1,033,020,000
08-JUL	16.000% 14-MAY-2037		15.800	102.751	4,000,000,000	4,110,040,000
08-JUL	16.000% 14-MAY-2037		15.405	104.957	4,000,000,000	4,198,280,000
08-JUL	16.000% 14-MAY-2037		15.400	104.985	8,000,000,000	8,398,800,000
08-JUL	17.500% 01-NOV-2040		16.524	107.614	10,000,000	10,761,400

08-JUL	17.500% 01-NOV-2040		17.549	101.882	115,000,000	117,164,300
08-JUL	17.500% 01-NOV-2040		17.549	101.882	20,000,000	20,376,400
08-JUL	18.500% 14-AUG-2042		16.650	116.671	28,000,000	32,668,000
08-JUL	15.000% 18-JUN-2043		15.857	102.262	100,000,000	102,262,000
08-JUL	15.000% 18-JUN-2043		16.600	98.198	1,050,000,000	1,031,079,253
08-JUL	15.000% 18-JUN-2043		16.600	98.198	45,000,000	44,189,000
08-JUL	15.000% 18-JUN-2043		15.800	102.590	3,000,000,000	3,077,700,000
08-JUL	15.000% 18-JUN-2043		15.857	102.262	500,000,000	511,310,000
08-JUL	15.000% 18-JUN-2043		15.800	102.590	4,000,000,000	4,103,600,000
08-JUL	15.000% 18-JUN-2043		15.520	104.217	575,800,000	600,081,486
08-JUL	15.000% 18-JUN-2043		16.997	96.151	1,500,000,000	1,442,265,000
08-JUL	15.000% 18-JUN-2043		15.609	103.693	180,000,000	186,647,400
08-JUL	15.000% 18-JUN-2043		15.529	104.164	30,000,000	31,249,200
08-JUL	15.000% 18-JUN-2043		16.010	101.400	9,000,000	9,126,000
08-JUL	15.000% 18-JUN-2043		16.400	99.262	1,000,000	992,616
08-JUL	15.000% 18-JUN-2043		16.010	101.401	155,000,000	157,171,550
08-JUL	15.000% 18-JUN-2043		15.609	103.693	320,000,000	331,817,600
08-JUL	15.000% 18-JUN-2043		15.857	102.262	178,200,000	182,230,884
08-JUL	15.000% 18-JUN-2043		17.000	96.136	1,500,000,000	1,442,040,000
08-JUL	15.000% 18-JUN-2043		15.803	102.572	3,000,000,000	3,077,160,000
08-JUL	15.000% 18-JUN-2043		16.630	98.040	1,000,000,000	980,400,000
08-JUL	15.000% 18-JUN-2043		16.010	101.401	145,000,000	147,031,450
08-JUL	15.000% 18-JUN-2043		16.010	101.401	20,000,000	20,280,200
08-JUL	15.000% 18-JUN-2043		15.857	102.262	130,000,000	132,940,600
08-JUL	15.000% 18-JUN-2043		16.715	97.596	1,000,000,000	975,960,000
08-JUL	15.000% 18-JUN-2043		15.857	102.262	20,000,000	20,452,400
08-JUL	15.000% 18-JUN-2043		16.620	98.093	1,000,000,000	980,930,000
TOTAL					147,156,500,000	