

Government Securities Daily Secondary Market Report for 09-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
09-JUL	0.000% 18-JUL-2024	4.994	5.118	99.877	10,000,000,000.000	9,987,700,000
09-JUL	0.000% 18-JUL-2024	4.994	5.118	99.877	10,000,000,000.000	9,987,700,000
09-JUL	0.000% 15-AUG-2024	10.992	11.551	98.898	9,000,000.000	8,900,820
09-JUL	0.000% 29-AUG-2024	11.497	12.081	98.419	8,000,000.000	7,873,520
09-JUL	0.000% 29-AUG-2024	10.000	10.441	98.622	5,000,000,000.000	4,931,100,000
09-JUL	0.000% 29-AUG-2024	8.004	8.285	98.894	5,000,000,000.000	4,944,700,000
09-JUL	0.000% 29-AUG-2024	7.997	8.277	98.895	5,000,000,000.000	4,944,750,000
09-JUL	0.000% 12-SEP-2024	10.002	10.422	98.250	5,000,000,000.000	4,912,500,000
09-JUL	0.000% 12-SEP-2024	8.008	8.276	98.594	5,000,000,000.000	4,929,700,000
09-JUL	0.000% 12-SEP-2024	8.002	8.270	98.595	5,000,000,000.000	4,929,750,000
09-JUL	0.000% 21-NOV-2024	10.074	10.396	96.408	51,900,000.000	50,035,752
09-JUL	0.000% 02-JAN-2025	12.451	12.851	94.306	3,000,000,000.000	2,829,180,000
09-JUL	0.000% 02-JAN-2025	12.300	12.690	94.371	3,000,000,000.000	2,831,130,000
09-JUL	0.000% 02-JAN-2025	12.249	12.636	94.393	1,000,000,000.000	943,930,000
09-JUL	0.000% 02-JAN-2025	12.249	12.636	94.393	1,000,000,000.000	943,930,000
09-JUL	0.000% 02-JAN-2025	12.249	12.636	94.393	2,000,000,000.000	1,887,860,000
09-JUL	0.000% 16-JAN-2025	12.131	12.481	94.031	20,000,000,000.000	18,806,200,000
09-JUL	0.000% 10-APR-2025	12.500	12.689	91.393	65,700,000.000	60,045,070
09-JUL	0.000% 03-JUL-2025	13.400	13.414	88.355	1,831,000,000.000	1,617,780,050
09-JUL	0.000% 03-JUL-2025	13.200	13.214	88.509	1,831,000,000.000	1,620,599,790
09-JUL	0.000% 03-JUL-2025	12.000	12.012	89.443	503,200,000.000	450,077,176
09-JUL	14.000% 08-AUG-2024		11.470	106.021	50,000,000,000.000	53,010,500,000
09-JUL	14.000% 29-MAY-2025		13.400	101.988	3,000,000,000.000	3,059,640,000
09-JUL	13.500% 09-JUL-2026		15.300	103.662	11,000,000,000.000	11,402,820,000
09-JUL	13.500% 09-JUL-2026		14.524	104.945	1,850,000,000.000	1,941,482,500
09-JUL	13.500% 09-JUL-2026		14.800	104.486	1,000,000,000.000	1,044,860,000

09-JUL	13.500% 09-JUL-2026		15.500	103.335	30,000,000.000	31,000,369
09-JUL	13.500% 09-JUL-2026		13.590	106.520	36,000,000.000	38,347,200
09-JUL	13.500% 09-JUL-2026		14.950	104.238	1,000,000,000.000	1,042,380,000
09-JUL	13.500% 09-JUL-2026		15.000	104.155	2,000,000,000.000	2,083,100,000
09-JUL	16.000% 06-MAY-2027		14.750	105.430	375,000,000.000	395,362,500
09-JUL	16.000% 06-MAY-2027		16.000	102.613	20,400,000.000	20,933,052
09-JUL	16.000% 06-MAY-2027		15.100	104.631	103,500,000.000	108,293,085
09-JUL	14.250% 22-JUN-2034		16.300	90.242	2,760,000,000.000	2,490,679,200
09-JUL	14.250% 22-JUN-2034		16.303	90.228	2,760,000,000.000	2,490,292,800
09-JUL	14.250% 22-JUN-2034		16.446	89.591	2,760,000,000.000	2,472,711,600
09-JUL	16.000% 14-MAY-2037		15.900	102.248	5,000,000,000.000	5,112,400,000
09-JUL	16.000% 14-MAY-2037		15.870	102.411	5,000,000,000.000	5,120,550,000
09-JUL	16.000% 14-MAY-2037		15.900	102.248	5,000,000,000.000	5,112,400,000
09-JUL	16.000% 14-MAY-2037		15.566	104.090	49,500,000.000	51,524,550
09-JUL	16.000% 14-MAY-2037		15.736	103.143	2,600,000.000	2,681,718
09-JUL	16.000% 14-MAY-2037		15.600	103.901	200,000,000.000	207,802,000
09-JUL	17.500% 01-NOV-2040		15.800	112.063	96,500,000.000	108,140,795
09-JUL	17.500% 01-NOV-2040		16.800	106.062	50,000,000.000	53,031,000
09-JUL	17.500% 01-NOV-2040		16.000	110.816	12,000,000.000	13,297,920
09-JUL	17.500% 01-NOV-2040		16.000	110.816	12,000,000.000	13,297,920
09-JUL	17.750% 08-MAY-2042		17.533	103.063	87,000,000.000	89,664,810
09-JUL	18.500% 14-AUG-2042		16.500	117.662	3,700,000.000	4,353,494
09-JUL	15.000% 18-JUN-2043		17.150	95.428	700,000.000	667,996
09-JUL	15.000% 18-JUN-2043		16.000	101.500	39,500,000.000	40,092,500
09-JUL	15.000% 18-JUN-2043		16.000	101.500	200,000,000.000	203,000,000
09-JUL	15.000% 18-JUN-2043		15.858	102.305	100,000,000.000	102,305,000
09-JUL	15.000% 18-JUN-2043		15.507	104.335	95,900,000.000	100,057,265
09-JUL	15.000% 18-JUN-2043		16.400	99.305	400,000.000	397,218

09-JUL	15.000% 18-JUN-2043		16.000	101.500	150,000,000.000	152,250,000
09-JUL	15.000% 18-JUN-2043		16.010	101.444	50,000,000.000	50,722,000
09-JUL	15.000% 18-JUN-2043		16.000	101.500	250,000,000.000	253,749,221
09-JUL	15.000% 18-JUN-2043		15.507	104.335	191,700,000.000	200,010,195
09-JUL	15.000% 18-JUN-2043		16.000	101.500	379,000,000.000	384,685,000
09-JUL	15.000% 18-JUN-2043		15.858	102.305	60,000,000.000	61,383,000
09-JUL	15.000% 18-JUN-2043		15.858	102.305	12,300,000.000	12,583,515
09-JUL	15.000% 18-JUN-2043		16.300	99.845	40,100,000.000	40,037,845
09-JUL	15.000% 18-JUN-2043		15.857	102.305	140,000,000.000	143,227,000
09-JUL	15.000% 18-JUN-2043		16.520	98.662	45,000,000.000	44,397,900
09-JUL	15.000% 18-JUN-2043		16.520	98.662	60,000,000.000	59,197,200
TOTAL					180,322,600,000	