

Government Securities Daily Secondary Market Report for 10-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
10-JUL	0.000% 24-APR-2025	13.151	13.329	90.599	349,000,000.000	316,190,510
10-JUL	0.000% 13-FEB-2025	12.750	13.074	92.924	305,000,000.000	283,418,200
10-JUL	0.000% 24-OCT-2024	11.869	12.377	96.668	22,000,000.000	21,266,960
10-JUL	0.000% 03-JUL-2025	11.999	12.013	89.470	155,000,000.000	138,678,500
10-JUL	0.000% 10-OCT-2024	11.001	11.462	97.302	87,500,000.000	85,139,250
10-JUL	0.000% 24-OCT-2024	9.087	9.383	97.429	2,100,000.000	2,046,009
10-JUL	0.000% 26-SEP-2024	9.000	9.324	98.113	713,500,000.000	700,036,255
10-JUL	14.000% 08-AUG-2024		11.374	106.061	40,000,000,000.000	42,424,458,389
10-JUL	14.000% 29-MAY-2025		14.200	101.374	22,200,000.000	22,505,028
10-JUL	14.000% 29-MAY-2025		14.990	100.738	1,500,000,000.000	1,511,070,000
10-JUL	13.500% 09-JUL-2026		14.000	105.864	85,000,000.000	89,984,000
10-JUL	16.625% 27-AUG-2026		14.000	110.682	9,000,000.000	9,961,380
10-JUL	14.125% 13-JAN-2028		14.500	105.735	18,900,000.000	19,983,915
10-JUL	14.250% 23-AUG-2029		15.790	99.828	1,250,000,000.000	1,247,850,000
10-JUL	14.375% 03-FEB-2033		15.997	98.282	615,000,000.000	604,434,300
10-JUL	14.375% 03-FEB-2033		15.990	98.312	1,450,000,000.000	1,425,524,000
10-JUL	14.375% 03-FEB-2033		15.229	101.704	230,000,000.000	233,919,200
10-JUL	14.250% 22-JUN-2034		15.500	93.979	53,300,000.000	50,090,807
10-JUL	14.250% 22-JUN-2034		16.250	90.505	3,000,000,000.000	2,715,150,000
10-JUL	14.250% 22-JUN-2034		16.149	90.962	3,000,000,000.000	2,728,860,000
10-JUL	14.250% 22-JUN-2034		16.446	89.629	340,000,000.000	304,738,600
10-JUL	14.250% 22-JUN-2034		16.200	90.731	2,000,000,000.000	1,814,620,000
10-JUL	14.250% 22-JUN-2034		16.150	90.957	3,000,000,000.000	2,728,710,000
10-JUL	14.250% 22-JUN-2034		16.120	91.093	2,240,000,000.000	2,040,483,200
10-JUL	14.250% 22-JUN-2034		16.153	90.944	3,000,000,000.000	2,728,320,000

10-JUL	14.250% 22-JUN-2034		16.123	91.080	2,240,000,000.000	2,040,192,000
10-JUL	16.250% 08-NOV-2035		17.000	98.357	7,200,000.000	7,081,704
10-JUL	16.000% 14-MAY-2037		16.885	97.152	8,900,000.000	8,646,528
10-JUL	16.000% 14-MAY-2037		15.410	105.014	5,000,000,000.000	5,250,700,000
10-JUL	16.000% 14-MAY-2037		16.200	100.679	66,000,000.000	66,448,140
10-JUL	16.000% 14-MAY-2037		16.885	97.152	52,000,000.000	50,519,040
10-JUL	16.000% 14-MAY-2037		15.410	105.014	5,000,000,000.000	5,250,700,000
10-JUL	15.000% 18-JUN-2043		16.803	97.227	620,000,000.000	602,807,400
10-JUL	15.000% 18-JUN-2043		15.507	104.378	287,600,000.000	300,191,128
10-JUL	15.000% 18-JUN-2043		15.865	102.305	175,000,000.000	179,033,750
10-JUL	15.000% 18-JUN-2043		16.800	97.242	620,000,000.000	602,900,400
10-JUL	15.000% 18-JUN-2043		15.857	102.348	100,000,000.000	102,348,000
10-JUL	15.000% 18-JUN-2043		15.857	102.348	202,000,000.000	206,742,960
10-JUL	15.000% 18-JUN-2043		15.857	102.348	25,000,000.000	25,587,000
10-JUL	15.000% 18-JUN-2043		16.400	99.348	5,000,000.000	4,967,400
10-JUL	15.000% 18-JUN-2043		13.057	120.997	50,000,000.000	60,498,500
TOTAL					77,906,200,000	