

Government Securities Daily Secondary Market Report for 12-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
12-JUL	0.000% 26-SEP-2024	8.500	8.791	98.261	2,035,400,000	2,000,002,692
12-JUL	0.000% 10-OCT-2024	10.587	11.016	97.456	30,000,000,000	29,236,800,000
12-JUL	0.000% 10-OCT-2024	8.594	8.876	97.925	10,200,000	9,988,350
12-JUL	0.000% 10-OCT-2024	8.594	8.876	97.925	102,200,000	100,079,350
12-JUL	0.000% 24-OCT-2024	10.586	10.993	97.072	40,000,000,000	38,828,800,000
12-JUL	0.000% 02-JAN-2025	11.700	12.059	94.717	105,500,000	99,926,435
12-JUL	0.000% 02-JAN-2025	10.000	10.262	95.450	104,800,000	100,031,600
12-JUL	0.000% 13-MAR-2025	12.000	12.235	92.574	20,000,000,000	18,514,800,000
12-JUL	0.000% 10-APR-2025	11.999	12.179	91.792	76,300,000	70,037,296
12-JUL	0.000% 22-MAY-2025	13.105	13.222	89.868	12,000,000,000	10,784,160,000
12-JUL	0.000% 22-MAY-2025	13.100	13.216	89.872	12,000,000,000	10,784,640,000
12-JUL	0.000% 05-JUN-2025	13.500	13.589	89.181	10,000,000,000	8,918,100,000
12-JUL	0.000% 03-JUL-2025	12.034	12.051	89.496	100,000	89,496
12-JUL	0.000% 03-JUL-2025	11.031	11.046	90.286	110,800,000	100,036,888
12-JUL	14.000% 29-MAY-2025		13.200	102.260	70,000,000,000	71,582,000,000
12-JUL	13.500% 09-JUL-2026		15.249	97.118	18,000,000,000	17,481,240,000
12-JUL	13.500% 09-JUL-2026		13.500	100.036	200,000,000	200,072,000
12-JUL	13.500% 09-JUL-2026		15.023	97.488	306,000,000	298,313,280
12-JUL	16.625% 27-AUG-2026		15.230	108.522	55,300,000	60,012,666
12-JUL	16.000% 06-MAY-2027		14.317	106.550	47,000,000	50,078,500
12-JUL	14.125% 13-JAN-2028		15.002	104.491	1,933,700,000	2,020,542,467
12-JUL	14.125% 13-JAN-2028		15.000	104.496	1,933,700,000	2,020,639,152
12-JUL	14.250% 23-AUG-2029		15.500	100.878	538,200,000	542,925,396
12-JUL	14.250% 23-AUG-2029		15.500	100.878	524,500,000	529,105,110
12-JUL	14.250% 23-AUG-2029		15.250	101.722	10,000,000,000	10,172,200,000
12-JUL	14.250% 23-AUG-2029		15.500	100.878	313,400,000	316,151,652

12-JUL	14.250% 23-AUG-2029		15.500	100.878	244,100,000	246,243,198
12-JUL	14.250% 23-AUG-2029		15.500	100.878	514,800,000	519,319,944
12-JUL	14.250% 23-AUG-2029		15.500	100.878	1,991,900,000	2,009,388,882
12-JUL	14.250% 23-AUG-2029		15.500	100.878	1,276,400,000	1,287,606,792
12-JUL	14.250% 23-AUG-2029		15.500	100.878	1,322,700,000	1,334,313,306
12-JUL	14.250% 23-AUG-2029		15.500	100.878	1,322,700,000	1,334,313,306
12-JUL	14.250% 23-AUG-2029		15.500	100.878	339,500,000	342,480,810
12-JUL	14.250% 23-AUG-2029		15.500	100.878	139,000,000	140,220,420
12-JUL	14.250% 23-AUG-2029		15.500	100.878	124,900,000	125,996,622
12-JUL	14.250% 23-AUG-2029		14.820	103.197	220,000,000	227,033,400
12-JUL	14.250% 23-AUG-2029		15.500	100.878	1,560,500,000	1,574,201,190
12-JUL	14.250% 23-AUG-2029		15.500	100.878	15,000,000,000	15,131,700,000
12-JUL	14.250% 23-AUG-2029		15.251	101.718	10,000,000,000	10,171,800,000
12-JUL	14.250% 23-AUG-2029		15.500	100.878	398,200,000	401,696,196
12-JUL	14.250% 23-AUG-2029		15.500	100.878	272,600,000	274,993,428
12-JUL	14.250% 23-AUG-2029		15.500	100.878	465,100,000	469,183,578
12-JUL	14.250% 23-AUG-2029		15.500	100.878	759,600,000	766,269,288
12-JUL	14.250% 23-AUG-2029		15.500	100.878	269,400,000	271,765,332
12-JUL	17.000% 03-APR-2031		15.800	109.089	4,500,000,000	4,909,005,000
12-JUL	17.000% 03-APR-2031		15.800	109.089	4,500,000,000	4,909,005,000
12-JUL	15.000% 20-MAY-2032		16.010	97.287	17,000,000	16,538,790
12-JUL	14.375% 03-FEB-2033		15.400	101.008	10,000,000,000	10,100,800,000
12-JUL	14.375% 03-FEB-2033		15.900	98.787	780,000,000	770,538,600
12-JUL	14.375% 03-FEB-2033		15.038	102.666	150,000,000	153,999,000
12-JUL	14.375% 03-FEB-2033		15.400	101.008	550,000,000	555,544,000

12-JUL	14.375% 03-FEB-2033		15.700	99.666	1,500,000	1,494,990
12-JUL	14.375% 03-FEB-2033		15.400	101.008	280,000,000	282,822,400
12-JUL	14.375% 03-FEB-2033		15.000	102.841	1,166,900,000	1,200,051,629
12-JUL	14.375% 03-FEB-2033		15.400	101.008	500,000,000	505,040,000
12-JUL	14.375% 03-FEB-2033		15.000	102.841	300,000	308,523
12-JUL	14.375% 03-FEB-2033		16.010	98.310	8,500,000	8,356,350
12-JUL	14.250% 22-JUN-2034		15.706	93.082	3,000,000,000	2,792,460,000
12-JUL	14.250% 22-JUN-2034		14.507	98.967	300,000,000	296,901,000
12-JUL	14.250% 22-JUN-2034		15.700	93.110	3,000,000,000	2,793,300,000
12-JUL	14.250% 22-JUN-2034		16.400	89.912	55,700,000	50,080,984
12-JUL	14.250% 22-JUN-2034		15.703	93.096	3,000,000,000	2,792,880,000
12-JUL	16.250% 08-NOV-2035		15.600	105.582	80,000,000	84,465,600
12-JUL	16.000% 14-MAY-2037		16.000	101.835	60,000,000	61,101,000
12-JUL	16.000% 14-MAY-2037		15.800	102.923	30,000,000	30,877,000
12-JUL	16.000% 14-MAY-2037		15.530	104.422	90,000,000	93,979,800
12-JUL	16.000% 14-MAY-2037		15.720	103.363	400,000,000	413,452,000
12-JUL	16.000% 14-MAY-2037		15.400	105.157	80,000,000	84,125,600
12-JUL	15.800% 23-JUN-2039		15.780	100.156	10,000,000,000	10,015,600,000
12-JUL	15.800% 23-JUN-2039		15.255	103.220	10,000,000,000	10,322,000,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	2,800,000,000	2,849,588,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	350,000,000	356,198,500
12-JUL	15.800% 23-JUN-2039		15.500	101.771	500,000,000	508,855,000
12-JUL	15.800% 23-JUN-2039		15.800	100.042	5,000,000,000	5,002,100,000
12-JUL	15.800% 23-JUN-2039		15.795	100.070	5,000,000,000	5,003,500,000
12-JUL	15.800% 23-JUN-2039		15.795	100.070	2,000,000,000	2,001,400,000
12-JUL	15.800% 23-JUN-2039		15.807	100.000	4,500,000	4,500,000

12-JUL	15.800% 23-JUN-2039		15.600	101.189	35,000,000	35,416,150
12-JUL	15.800% 23-JUN-2039		15.807	100.000	1,500,000,000	1,500,000,000
12-JUL	15.800% 23-JUN-2039		15.600	101.189	10,000,000,000	10,118,900,000
12-JUL	15.800% 23-JUN-2039		15.700	100.613	2,000,000,000	2,012,254,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	130,000,000	132,302,300
12-JUL	15.800% 23-JUN-2039		15.500	101.771	130,000,000	132,302,300
12-JUL	15.800% 23-JUN-2039		15.795	100.070	5,250,000,000	5,253,675,000
12-JUL	15.800% 23-JUN-2039		15.510	101.713	3,500,000,000	3,559,955,000
12-JUL	15.800% 23-JUN-2039		15.255	103.220	5,250,000,000	5,419,050,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	900,000,000	915,939,000
12-JUL	15.800% 23-JUN-2039		15.650	100.900	300,000,000	302,700,000
12-JUL	15.800% 23-JUN-2039		15.250	103.250	4,000,000,000	4,130,000,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	300,000,000	305,313,000
12-JUL	15.800% 23-JUN-2039		15.807	100.000	40,000,000	40,000,000
12-JUL	15.800% 23-JUN-2039		15.807	100.000	323,300,000	323,300,000
12-JUL	15.800% 23-JUN-2039		15.800	100.042	1,000,000,000	1,000,420,000
12-JUL	15.800% 23-JUN-2039		15.795	100.070	5,250,000,000	5,253,675,000
12-JUL	15.800% 23-JUN-2039		15.255	103.220	10,000,000,000	10,322,000,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	750,000,000	763,282,500
12-JUL	15.800% 23-JUN-2039		15.750	100.327	10,000,000,000	10,032,700,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	1,600,000,000	1,628,336,000
12-JUL	15.800% 23-JUN-2039		15.505	101.742	5,000,000,000	5,087,100,000
12-JUL	15.800% 23-JUN-2039		15.700	100.613	51,500,000	51,815,695
12-JUL	15.800% 23-JUN-2039		15.675	100.756	66,500,000	67,002,740
12-JUL	15.800% 23-JUN-2039		15.100	104.155	1,000,000	1,041,552
12-JUL	15.800% 23-JUN-2039		15.500	101.771	200,000,000	203,542,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	100,000,000	101,771,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	1,500,000,000	1,526,565,000

12-JUL	15.800% 23-JUN-2039		15.500	101.771	300,000,000	305,313,000
12-JUL	15.800% 23-JUN-2039		15.800	100.042	10,000,000	10,004,200
12-JUL	15.800% 23-JUN-2039		15.500	101.771	500,000,000	508,855,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	850,000,000	865,053,500
12-JUL	15.800% 23-JUN-2039		15.000	104.766	300,000,000	314,298,000
12-JUL	15.800% 23-JUN-2039		15.250	103.250	6,400,000,000	6,608,000,000
12-JUL	15.800% 23-JUN-2039		15.650	100.900	400,000,000	403,601,000
12-JUL	15.800% 23-JUN-2039		15.750	100.327	100,000,000	100,327,000
12-JUL	15.800% 23-JUN-2039		15.800	100.042	3,000,000,000	3,001,260,000
12-JUL	15.800% 23-JUN-2039		15.795	100.070	10,000,000,000	10,007,000,000
12-JUL	15.800% 23-JUN-2039		15.750	100.327	13,000,000,000	13,042,510,000
12-JUL	15.800% 23-JUN-2039		15.807	100.000	50,000,000	50,000,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	200,000,000	203,542,000
12-JUL	15.800% 23-JUN-2039		15.505	101.742	5,000,000,000	5,087,100,000
12-JUL	15.800% 23-JUN-2039		15.800	100.042	12,000,000,000	12,005,040,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	350,000,000	356,198,500
12-JUL	15.800% 23-JUN-2039		15.500	101.771	400,000,000	407,084,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	750,000,000	763,282,500
12-JUL	15.800% 23-JUN-2039		15.500	101.771	50,000,000	50,885,500
12-JUL	15.800% 23-JUN-2039		15.500	101.771	250,000,000	254,427,500
12-JUL	15.800% 23-JUN-2039		15.800	100.042	11,994,900,000	11,999,937,858
12-JUL	15.800% 23-JUN-2039		15.250	103.250	20,000,000,000	20,650,000,000
12-JUL	15.800% 23-JUN-2039		15.250	103.250	20,000,000,000	20,650,000,000
12-JUL	15.800% 23-JUN-2039		15.300	102.952	35,100,000	36,136,152
12-JUL	15.800% 23-JUN-2039		15.787	100.114	75,000,000	75,085,500
12-JUL	15.800% 23-JUN-2039		15.255	103.220	10,000,000,000	10,322,000,000
12-JUL	15.800% 23-JUN-2039		15.770	100.212	3,500,000,000	3,507,420,000
12-JUL	15.800% 23-JUN-2039		15.260	103.191	6,400,000,000	6,604,224,000

12-JUL	15.800% 23-JUN-2039		15.807	100.000	57,000,000	57,000,000
12-JUL	15.800% 23-JUN-2039		15.255	103.220	3,500,000,000	3,612,700,000
12-JUL	15.800% 23-JUN-2039		15.500	101.771	170,000,000	173,010,700
12-JUL	15.800% 23-JUN-2039		15.250	103.250	200,000,000	206,500,000
12-JUL	15.800% 23-JUN-2039		15.807	100.000	9,288,000,000	9,288,000,000
12-JUL	17.500% 01-NOV-2040		15.600	113.476	2,740,000,000	3,109,242,400
12-JUL	18.500% 14-AUG-2042		16.658	116.826	1,700,000	1,986,042
12-JUL	18.500% 14-AUG-2042		16.300	119.088	200,000	238,176
12-JUL	15.000% 18-JUN-2043		15.858	94.930	121,000,000	114,865,300
12-JUL	15.000% 18-JUN-2043		16.450	91.662	5,000,000,000	4,583,100,000
12-JUL	15.000% 18-JUN-2043		15.800	95.258	2,200,000	2,095,676
12-JUL	15.000% 18-JUN-2043		15.800	95.258	15,000,000	14,288,713
12-JUL	15.000% 18-JUN-2043		15.857	94.930	75,000,000	71,197,500
12-JUL	15.000% 18-JUN-2043		16.510	91.343	2,000,000,000	1,826,860,000
12-JUL	15.000% 18-JUN-2043		16.500	91.396	48,100,000	43,961,476
12-JUL	15.000% 18-JUN-2043		16.000	94.125	10,800,000	10,165,500
12-JUL	15.000% 18-JUN-2043		16.571	91.020	2,000,000,000	1,820,400,000
12-JUL	15.000% 18-JUN-2043		16.571	91.020	2,000,000,000	1,820,400,000
12-JUL	15.000% 18-JUN-2043		16.571	91.020	2,000,000,000	1,820,400,000
12-JUL	15.000% 18-JUN-2043		16.571	91.020	1,000,000,000	910,200,000
12-JUL	15.000% 18-JUN-2043		16.571	91.020	2,000,000,000	1,820,400,000
12-JUL	15.000% 18-JUN-2043		15.857	94.930	100,000,000	94,930,000
12-JUL	15.000% 18-JUN-2043		15.074	99.578	200,000,000	199,156,000
12-JUL	15.000% 18-JUN-2043		16.500	91.396	400,000,000	365,583,727
12-JUL	15.000% 18-JUN-2043		16.427	91.783	400,000,000	367,133,138
12-JUL	15.000% 18-JUN-2043		15.800	95.258	2,000,000	1,905,160
12-JUL	15.000% 18-JUN-2043		16.447	91.679	5,000,000,000	4,583,950,000
12-JUL	15.000% 18-JUN-2043		16.571	91.020	600,000,000	546,120,000

12-JUL	15.000% 18-JUN-2043		16.700	90.343	55,000,000	49,688,913
12-JUL	15.000% 18-JUN-2043		17.008	88.765	15,000,000	13,314,790
12-JUL	15.000% 18-JUN-2043		16.510	91.343	1,000,000,000	913,430,000
12-JUL	15.000% 18-JUN-2043		16.750	90.084	50,000,000	45,042,000
12-JUL	15.000% 18-JUN-2043		16.500	91.396	47,000,000	42,956,000
12-JUL	15.000% 18-JUN-2043		16.000	94.125	53,200,000	50,074,500
12-JUL	15.000% 18-JUN-2043		15.950	94.406	53,500,000	50,507,210
12-JUL	15.000% 18-JUN-2043		16.260	92.688	2,000,000,000	1,853,760,000
12-JUL	15.000% 18-JUN-2043		15.745	95.575	9,800,000	9,366,350
12-JUL	15.000% 18-JUN-2043		15.800	95.258	13,000,000	12,383,551
12-JUL	15.000% 18-JUN-2043		16.210	92.962	150,000,000	139,443,000
12-JUL	15.000% 18-JUN-2043		16.210	92.962	269,000,000	250,067,780
12-JUL	15.000% 18-JUN-2043		16.000	94.125	1,400,000	1,317,750
12-JUL	15.000% 18-JUN-2043		16.260	92.688	2,000,000,000	1,853,760,000
12-JUL	15.000% 18-JUN-2043		16.260	92.688	600,000,000	556,128,000
12-JUL	15.000% 18-JUN-2043		16.000	94.125	10,200,000	9,600,750
12-JUL	15.000% 18-JUN-2043		16.510	91.343	2,000,000,000	1,826,860,000
12-JUL	15.000% 18-JUN-2043		16.510	91.343	2,000,000,000	1,826,860,000
12-JUL	15.000% 18-JUN-2043		16.500	91.396	47,000,000	42,956,000
12-JUL	15.000% 18-JUN-2043		16.000	94.125	1,100,000	1,035,375
12-JUL	15.000% 18-JUN-2043		15.858	94.930	23,000,000	21,833,900
12-JUL	15.000% 18-JUN-2043		15.700	95.834	6,300,000	6,037,542
12-JUL	15.000% 18-JUN-2043		16.500	91.396	7,000,000,000	6,397,720,000
12-JUL	15.000% 18-JUN-2043		16.571	91.020	2,000,000,000	1,820,400,000
12-JUL	15.000% 18-JUN-2043		16.400	91.930	860,000,000	790,598,000
12-JUL	15.000% 18-JUN-2043		16.300	92.471	2,000,000	1,849,420
12-JUL	15.000% 18-JUN-2043		16.758	90.044	1,900,000	1,710,836
TOTAL					589,114,600,000	