

Government Securities Daily Secondary Market Report for 16-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
16-JUL	0.000% 18-JUL-2024	11.139	11.780	99.939	30,000,000,000	29,981,700,000
16-JUL	0.000% 19-DEC-2024	16.081	16.827	93.569	169,100,000	158,225,179
16-JUL	0.000% 19-DEC-2024	10.001	10.288	95.901	7,000,000	6,713,070
16-JUL	0.000% 13-FEB-2025	12.949	13.298	93.005	800,000,000	744,040,000
16-JUL	0.000% 27-MAR-2025	13.000	13.253	91.704	850,000,000	779,484,000
16-JUL	0.000% 08-MAY-2025	13.149	13.308	90.364	1,500,000,000	1,355,460,000
16-JUL	0.000% 22-MAY-2025	13.100	13.225	89.988	600,000,000	539,928,000
16-JUL	0.000% 03-JUL-2025	11.500	11.522	90.017	21,200,000	19,083,604
16-JUL	15.800% 23-JUN-2039		15.650	101.067	2,000,000,000	2,021,340,000
16-JUL	15.800% 23-JUN-2039		15.000	104.932	5,000,000	5,246,622
16-JUL	17.500% 01-NOV-2040		15.908	111.718	19,500,000	21,785,016
16-JUL	17.500% 01-NOV-2040		15.600	113.663	50,000,000	56,831,500
16-JUL	16.250% 08-NOV-2035		15.800	104.688	5,000,000,000	5,234,400,000
16-JUL	13.500% 09-JUL-2026		13.300	100.519	10,000,000	10,051,900
16-JUL	15.800% 23-JUN-2039		15.350	102.821	1,000,000,000	1,028,210,000
16-JUL	15.000% 18-JUN-2043		16.100	93.727	4,000,000,000	3,749,080,000
16-JUL	15.000% 18-JUN-2043		16.250	92.902	1,000,000,000	929,020,000
16-JUL	15.000% 18-JUN-2043		16.300	92.630	1,000,000,000	926,300,000
16-JUL	14.375% 03-FEB-2033		14.809	103.898	240,500,000	249,874,690
16-JUL	14.250% 23-AUG-2029		15.500	101.044	30,000,000	30,313,200
16-JUL	15.000% 18-JUN-2043		15.770	95.587	5,300,000	5,066,111
16-JUL	15.000% 18-JUN-2043		15.774	95.569	47,000,000	44,917,430
16-JUL	14.375% 03-FEB-2033		15.601	100.272	770,000,000	772,094,400
16-JUL	14.375% 03-FEB-2033		15.550	100.499	1,000,000,000	1,004,990,000
16-JUL	15.800% 23-JUN-2039		15.407	102.484	1,000,000,000	1,024,840,000

16-JUL	14.000% 01-AUG-2024		12.337	106.438	10,000,000	10,643,800
16-JUL	15.000% 18-JUN-2043		16.996	88.985	2,000,000,000	1,779,700,000
16-JUL	15.000% 18-JUN-2043		16.300	92.630	3,300,000	3,056,790
16-JUL	15.000% 18-JUN-2043		16.329	92.471	4,100,000	3,791,311
16-JUL	15.000% 18-JUN-2043		15.774	95.569	50,000,000	47,784,500
16-JUL	15.000% 18-JUN-2043		16.795	90.011	1,100,000,000	990,121,000
16-JUL	15.800% 23-JUN-2039		17.762	90.026	1,100,000,000	990,286,000
16-JUL	14.250% 23-AUG-2029		16.427	98.002	10,400,000	10,192,208
16-JUL	14.250% 23-AUG-2029		16.427	98.002	10,000,000	9,800,200
16-JUL	15.800% 23-JUN-2039		15.200	103.717	1,000,000,000	1,037,170,000
16-JUL	14.375% 03-FEB-2033		15.650	100.054	1,000,000,000	1,000,540,000
16-JUL	15.000% 18-JUN-2043		16.103	93.711	4,000,000,000	3,748,440,000
16-JUL	15.000% 18-JUN-2043		15.500	97.162	72,100,000	70,053,802
16-JUL	17.500% 01-NOV-2040		15.600	113.663	2,740,000,000	3,114,366,200
16-JUL	14.375% 03-FEB-2033		16.000	98.518	770,000,000	758,588,600
16-JUL	15.800% 23-JUN-2039		15.200	103.717	1,000,000,000	1,037,170,000
16-JUL	17.500% 01-NOV-2040		15.800	112.391	2,740,000,000	3,079,513,400
16-JUL	15.000% 18-JUN-2043		15.750	95.704	34,500,000	33,017,880
16-JUL	14.375% 03-FEB-2033		15.265	101.785	20,000,000	20,357,000
16-JUL	14.375% 03-FEB-2033		15.000	103.004	25,000,000	25,751,000
16-JUL	14.375% 03-FEB-2033		15.550	100.499	1,000,000,000	1,004,990,000
16-JUL	15.800% 23-JUN-2039		15.220	103.597	1,000,000,000	1,035,970,000
16-JUL	14.375% 03-FEB-2033		16.000	98.518	1,000,000,000	985,180,000
16-JUL	14.375% 03-FEB-2033		15.280	101.717	10,000,000	10,171,700
16-JUL	15.800% 23-JUN-2039		15.790	100.266	1,500,000,000	1,503,990,000
16-JUL	15.000% 18-JUN-2043		16.150	93.451	1,000,000,000	934,510,000
16-JUL	14.375% 03-FEB-2033		16.814	95.086	30,000,000	28,525,800
16-JUL	15.800% 23-JUN-2039		15.507	101.896	5,500,000	5,604,297

16-JUL	15.000% 18-JUN-2043		15.500	97.162	99,100,000	96,287,542
16-JUL	14.375% 03-FEB-2033		15.601	100.272	1,000,000,000	1,002,720,000
16-JUL	15.000% 18-JUN-2043		16.150	93.451	1,000,000,000	934,510,000
16-JUL	14.250% 22-JUN-2034		16.096	91.436	1,000,000,000	914,360,000
16-JUL	15.800% 23-JUN-2039		15.700	100.780	200,000,000	201,560,000
16-JUL	15.800% 23-JUN-2039		15.795	100.238	1,000,000,000	1,002,380,000
16-JUL	15.800% 23-JUN-2039		14.700	106.800	112,000,000	119,616,000
16-JUL	15.000% 18-JUN-2043		15.770	95.587	430,000,000	411,024,100
16-JUL	15.000% 18-JUN-2043		16.229	93.016	500,000	465,080
16-JUL	14.250% 23-AUG-2029		14.700	103.775	53,000,000	55,000,750
16-JUL	15.800% 23-JUN-2039		15.779	100.327	220,000,000	220,719,400
16-JUL	18.500% 14-AUG-2042		15.500	124.653	80,300,000	100,096,359
16-JUL	14.250% 22-JUN-2034		14.250	100.455	99,600,000	100,053,180
16-JUL	15.000% 18-JUN-2043		16.000	94.285	220,000,000	207,427,000
16-JUL	15.800% 23-JUN-2039		15.370	102.703	1,000,000,000	1,027,030,000
16-JUL	15.000% 18-JUN-2043		15.500	97.162	5,200,000	5,052,424
16-JUL	14.375% 03-FEB-2033		15.600	100.276	1,770,000,000	1,774,885,200
16-JUL	13.500% 09-JUL-2026		15.000	97.682	3,000,000,000	2,930,460,000
16-JUL	15.000% 18-JUN-2043		16.400	92.090	400,000,000	368,360,000
16-JUL	15.000% 18-JUN-2043		15.000	100.199	10,000,000	10,019,900
16-JUL	17.500% 01-NOV-2040		15.000	117.631	85,100,000	100,103,981
TOTAL					86,144,300,000	