

Government Securities Daily Secondary Market Report for 18-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
18-JUL	0.000% 12-SEP-2024	10.497	10.975	98.415	30,000,000,000.000	29,524,500,000
18-JUL	0.000% 26-SEP-2024	10.500	10.956	98.026	30,000,000,000.000	29,407,800,000
18-JUL	0.000% 26-SEP-2024	10.479	10.932	98.030	30,000,000,000.000	29,409,000,000
18-JUL	0.000% 10-OCT-2024	10.498	10.930	97.641	30,000,000,000.000	29,292,300,000
18-JUL	0.000% 17-OCT-2024	9.501	9.846	97.686	6,000,000,000.000	5,861,160,000
18-JUL	0.000% 17-OCT-2024	9.501	9.846	97.686	6,000,000,000.000	5,861,160,000
18-JUL	0.000% 17-OCT-2024	9.501	9.846	97.686	10,000,000,000.000	9,768,600,000
18-JUL	0.000% 17-OCT-2024	9.501	9.846	97.686	7,000,000,000.000	6,838,020,000
18-JUL	0.000% 07-NOV-2024	11.243	11.688	96.665	30,000,000,000.000	28,999,500,000
18-JUL	0.000% 07-NOV-2024	11.000	11.425	96.735	300,000,000.000	290,205,000
18-JUL	0.000% 07-NOV-2024	10.450	10.834	96.893	30,000,000,000.000	29,067,900,000
18-JUL	0.000% 02-JAN-2025	12.550	12.976	94.539	1,000,000,000.000	945,390,000
18-JUL	0.000% 02-JAN-2025	12.499	12.922	94.560	1,000,000,000.000	945,600,000
18-JUL	0.000% 02-JAN-2025	12.499	12.922	94.560	1,000,000,000.000	945,600,000
18-JUL	0.000% 02-JAN-2025	12.499	12.922	94.560	1,000,000,000.000	945,600,000
18-JUL	0.000% 02-JAN-2025	12.499	12.922	94.560	1,000,000,000.000	945,600,000
18-JUL	0.000% 16-JAN-2025	12.601	13.000	94.088	3,000,000,000.000	2,822,640,000
18-JUL	0.000% 16-JAN-2025	12.601	13.000	94.088	10,000,000,000.000	9,408,800,000
18-JUL	0.000% 16-JAN-2025	12.601	13.000	94.088	250,000,000.000	235,220,000
18-JUL	0.000% 16-JAN-2025	12.601	13.000	94.088	250,000,000.000	235,220,000
18-JUL	0.000% 16-JAN-2025	12.549	12.944	94.111	400,000,000.000	376,444,000
18-JUL	0.000% 16-JAN-2025	12.500	12.891	94.133	90,000,000.000	84,719,700
18-JUL	0.000% 16-JAN-2025	12.500	12.891	94.133	5,000,000,000.000	4,706,650,000
18-JUL	0.000% 16-JAN-2025	12.346	12.728	94.201	20,000,000,000.000	18,840,200,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	163,000,000.000	143,658,420

18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	5,000,000,000.000	4,406,700,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	824,900,000.000	727,017,366
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	20,000,000,000.000	17,626,800,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	15,000,000.000	13,220,100
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	3,000,000,000.000	2,644,020,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	10,000,000.000	8,813,400
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	45,000,000.000	39,660,300
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	35,000,000.000	30,846,900
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	136,000,000.000	119,862,240
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	105,000,000.000	92,540,700
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	5,000,000,000.000	4,406,700,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	356,100,000.000	313,845,174
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	500,000,000.000	440,670,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	10,500,000,000.000	9,254,070,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	360,000,000.000	317,282,400
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	6,000,000,000.000	5,288,040,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	5,000,000,000.000	4,406,700,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	225,000,000.000	198,301,500
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	5,000,000,000.000	4,406,700,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	3,300,000,000.000	2,908,422,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	5,700,000,000.000	5,023,638,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	27,000,000.000	23,796,180
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	3,244,000,000.000	2,859,066,960
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	390,000,000.000	343,722,600
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	275,000,000.000	242,368,500
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	199,000,000.000	175,386,660
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	5,000,000.000	4,406,700

18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	10,000,000,000.000	8,813,400,000
18-JUL	0.000% 17-JUL-2025	13.501	13.503	88.134	51,000,000.000	44,948,340
18-JUL	0.000% 17-JUL-2025	13.450	13.453	88.173	200,000,000.000	176,346,000
18-JUL	0.000% 17-JUL-2025	13.450	13.453	88.173	250,000,000.000	220,432,500
18-JUL	0.000% 17-JUL-2025	13.450	13.453	88.173	600,000,000.000	529,038,000
18-JUL	0.000% 17-JUL-2025	13.450	13.453	88.173	15,000,000.000	13,225,950
18-JUL	0.000% 17-JUL-2025	13.450	13.453	88.173	200,000,000.000	176,346,000
18-JUL	14.000% 08-AUG-2024		11.259	106.326	40,000,000,000.000	42,530,400,000
18-JUL	14.000% 08-AUG-2024		9.968	106.401	40,000,000,000.000	42,560,400,000
18-JUL	14.000% 29-MAY-2025		13.251	102.435	50,000,000,000.000	51,217,500,000
18-JUL	13.500% 09-JUL-2026		15.050	97.678	60,000,000,000.000	58,606,800,000
18-JUL	13.500% 09-JUL-2026		14.800	98.087	5,000,000,000.000	4,904,350,000
18-JUL	13.500% 09-JUL-2026		14.800	98.087	145,000,000.000	142,226,150
18-JUL	13.500% 09-JUL-2026		14.250	98.995	100,000,000.000	98,995,000
18-JUL	13.500% 09-JUL-2026		13.500	100.252	145,000,000.000	145,365,400
18-JUL	14.125% 13-JAN-2028		15.000	97.683	70,000,000.000	68,378,100
18-JUL	14.125% 13-JAN-2028		15.000	97.683	30,000,000.000	29,304,900
18-JUL	14.125% 13-JAN-2028		15.000	97.683	1,610,000,000.000	1,572,696,300
18-JUL	17.000% 03-APR-2031		15.700	109.783	55,500,000.000	60,929,565
18-JUL	17.000% 03-APR-2031		15.067	112.504	100,000,000.000	112,504,000
18-JUL	17.000% 03-APR-2031		15.400	111.061	2,182,600,000.000	2,424,017,386
18-JUL	14.375% 03-FEB-2033		15.250	101.936	10,000,000.000	10,193,600
18-JUL	14.375% 03-FEB-2033		14.200	106.902	80,000,000.000	85,521,600
18-JUL	14.375% 03-FEB-2033		15.800	99.474	1,000,000,000.000	994,740,000
18-JUL	14.375% 03-FEB-2033		14.941	103.359	310,000,000.000	320,412,900
18-JUL	14.250% 22-JUN-2034		15.800	92.876	105,000,000.000	97,519,800
18-JUL	14.250% 22-JUN-2034		15.100	96.221	5,000,000,000.000	4,811,050,000

18-JUL	14.250% 22-JUN-2034		16.177	91.146	2,000,000,000.000	1,822,920,000
18-JUL	14.250% 22-JUN-2034		15.103	96.206	5,000,000,000.000	4,810,300,000
18-JUL	14.250% 22-JUN-2034		15.803	92.862	105,000,000.000	97,505,100
18-JUL	14.250% 22-JUN-2034		16.180	91.132	2,000,000,000.000	1,822,640,000
18-JUL	16.000% 14-MAY-2037		15.508	104.806	25,000,000.000	26,201,500
18-JUL	16.000% 14-MAY-2037		15.550	104.568	100,000,000.000	104,568,000
18-JUL	16.000% 14-MAY-2037		15.024	107.586	100,000,000.000	107,586,000
18-JUL	16.000% 14-MAY-2037		16.360	100.181	200,000,000.000	200,362,000
18-JUL	15.800% 23-JUN-2039		15.250	103.501	2,000,000,000.000	2,070,020,000
18-JUL	15.800% 23-JUN-2039		15.497	102.039	10,000,000,000.000	10,203,900,000
18-JUL	15.800% 23-JUN-2039		15.800	100.293	7,000,000,000.000	7,020,510,000
18-JUL	15.800% 23-JUN-2039		15.251	103.497	1,500,000,000.000	1,552,452,000
18-JUL	15.800% 23-JUN-2039		15.600	101.440	11,994,900,000.000	12,167,626,560
18-JUL	15.800% 23-JUN-2039		15.000	105.016	1,000,000,000.000	1,050,160,000
18-JUL	15.800% 23-JUN-2039		15.000	105.016	80,000,000.000	84,012,800
18-JUL	15.800% 23-JUN-2039		15.770	100.464	4,500,000,000.000	4,520,880,000
18-JUL	15.800% 23-JUN-2039		15.250	103.501	1,500,000,000.000	1,552,515,000
18-JUL	15.800% 23-JUN-2039		15.000	105.016	70,000,000.000	73,511,200
18-JUL	15.800% 23-JUN-2039		15.000	105.016	650,000,000.000	682,604,000
18-JUL	15.800% 23-JUN-2039		15.500	102.022	10,000,000,000.000	10,202,200,000
18-JUL	15.800% 23-JUN-2039		15.010	104.955	3,000,000,000.000	3,148,650,000
18-JUL	15.800% 23-JUN-2039		15.780	100.407	5,000,000,000.000	5,020,350,000
18-JUL	15.800% 23-JUN-2039		15.250	103.501	2,500,000,000.000	2,587,525,000
18-JUL	15.800% 23-JUN-2039		15.000	105.016	400,000,000.000	420,064,000
18-JUL	15.800% 23-JUN-2039		15.000	105.016	750,000,000.000	787,620,000
18-JUL	15.800% 23-JUN-2039		15.260	103.441	4,500,000,000.000	4,654,845,000
18-JUL	15.800% 23-JUN-2039		15.007	104.974	28,800,000.000	30,232,512

18-JUL	15.800% 23-JUN-2039		15.000	105.016	50,000,000.000	52,508,000
18-JUL	15.800% 23-JUN-2039		15.000	105.016	800,000,000.000	840,128,000
18-JUL	15.800% 23-JUN-2039		15.000	105.016	200,000,000.000	210,032,000
18-JUL	17.500% 01-NOV-2040		15.800	112.485	3,000,000,000.000	3,374,550,000
18-JUL	17.500% 01-NOV-2040		15.610	113.693	2,000,000,000.000	2,273,860,000
18-JUL	17.500% 01-NOV-2040		15.610	113.693	3,000,000,000.000	3,410,790,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	100,000,000.000	113,757,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	1,000,000,000.000	1,137,570,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	100,000,000.000	113,757,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	100,000,000.000	113,757,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	650,000,000.000	739,420,500
18-JUL	17.500% 01-NOV-2040		15.980	111.362	2,000,000,000.000	2,227,240,000
18-JUL	17.500% 01-NOV-2040		15.780	112.611	3,000,000,000.000	3,378,330,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	250,000,000.000	284,392,500
18-JUL	17.500% 01-NOV-2040		16.000	111.239	2,000,000,000.000	2,224,780,000
18-JUL	17.500% 01-NOV-2040		15.800	112.485	2,300,000,000.000	2,587,155,000
18-JUL	17.500% 01-NOV-2040		15.800	112.485	2,301,100,000.000	2,588,392,335
18-JUL	17.500% 01-NOV-2040		15.600	113.757	300,000,000.000	341,271,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	50,000,000.000	56,878,500
18-JUL	17.500% 01-NOV-2040		15.600	113.757	200,000,000.000	227,514,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	500,000,000.000	568,785,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	200,000,000.000	227,514,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	250,000,000.000	284,392,500
18-JUL	17.500% 01-NOV-2040		15.600	113.757	50,000,000.000	56,878,500
18-JUL	17.500% 01-NOV-2040		15.800	112.485	300,000,000.000	337,455,000
18-JUL	17.500% 01-NOV-2040		15.600	113.757	750,000,000.000	853,177,500
18-JUL	15.000% 18-JUN-2043		15.479	97.364	15,500,000.000	15,091,420

18-JUL	15.000% 18-JUN-2043		17.081	88.637	22,500,000.000	19,943,325
18-JUL	15.000% 18-JUN-2043		15.479	97.364	130,000,000.000	126,573,200
18-JUL	15.000% 18-JUN-2043		15.785	95.583	19,000,000.000	18,160,770
18-JUL	15.000% 18-JUN-2043		15.479	97.364	10,000,000.000	9,736,400
18-JUL	15.000% 18-JUN-2043		16.500	91.635	17,500,000.000	16,036,125
18-JUL	15.000% 18-JUN-2043		15.479	97.364	350,000,000.000	340,774,000
18-JUL	15.000% 18-JUN-2043		17.000	89.044	167,000,000.000	148,703,480
18-JUL	15.000% 18-JUN-2043		15.479	97.364	30,000,000.000	29,209,200
18-JUL	15.000% 18-JUN-2043		15.530	97.065	250,000,000.000	242,662,500
18-JUL	15.000% 18-JUN-2043		15.785	95.583	100,000,000.000	95,583,000
18-JUL	15.000% 18-JUN-2043		15.750	95.784	1,500,000.000	1,436,760
TOTAL					648,531,900,000	