

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

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
12-JUN	0.000% 12-SEP-2024	8.999	9.307	97.782	184,100,000	180,016,662
12-JUN	0.000% 05-DEC-2024	12.750	13.172	94.208	3,500,000,000	3,297,280,000
12-JUN	0.000% 05-DEC-2024	12.550	12.958	94.294	3,712,000,000	3,500,193,280
12-JUN	0.000% 05-DEC-2024	12.550	12.958	94.294	183,500,000	173,029,490
12-JUN	0.000% 05-DEC-2024	11.500	11.843	94.746	3,000,000	2,842,380
12-JUN	0.000% 05-DEC-2024	10.057	10.319	95.375	3,200,000	3,052,000
12-JUN	0.000% 05-DEC-2024	10.000	10.259	95.400	21,000,000	20,034,000
12-JUN	0.000% 19-DEC-2024	11.999	12.344	94.121	10,600,000	9,976,826
12-JUN	0.000% 27-FEB-2025	13.350	13.602	91.316	1,000,000,000	913,160,000
12-JUN	17.000% 16-JAN-2025		13.280	108.851	22,000,000,000	23,947,220,000
12-JUN	17.000% 16-JAN-2025		13.280	108.851	38,000,000,000	41,363,380,000
12-JUN	14.000% 29-MAY-2025		14.199	100.310	30,000,000	30,093,000
12-JUN	14.125% 13-JAN-2028		15.400	102.199	30,000,000,000	30,659,700,000
12-JUN	14.125% 13-JAN-2028		16.750	98.733	100,000,000	98,733,000
12-JUN	14.125% 13-JAN-2028		15.028	103.183	30,000,000,000	30,954,900,000
12-JUN	14.250% 23-AUG-2029		15.312	100.285	50,000,000	50,142,500
12-JUN	15.000% 20-MAY-2032		16.600	93.584	5,000,000,000	4,679,200,000
12-JUN	14.375% 03-FEB-2033		15.372	99.907	100,000,000	99,907,000
12-JUN	14.250% 22-JUN-2034		16.320	96.167	250,000,000	240,417,500
12-JUN	16.000% 14-MAY-2037		17.000	95.377	647,800,000	617,852,206
12-JUN	16.000% 14-MAY-2037		17.000	95.377	452,500,000	431,580,925
12-JUN	16.000% 14-MAY-2037		17.000	95.377	150,700,000	143,733,139
12-JUN	16.000% 14-MAY-2037		15.791	101.689	100,000,000	101,689,000

12-JUN	16.000% 14-MAY-2037		16.000	100.552	50,000,000	50,276,000
12-JUN	16.000% 14-MAY-2037		15.900	101.094	300,000,000	303,282,000
12-JUN	16.000% 14-MAY-2037		15.791	101.689	84,000,000	85,418,760
12-JUN	16.000% 14-MAY-2037		15.917	101.000	100,000	101,000
12-JUN	16.000% 14-MAY-2037		16.008	100.509	100,000,000	100,509,000
12-JUN	16.000% 14-MAY-2037		17.000	95.377	592,600,000	565,204,102
12-JUN	16.000% 14-MAY-2037		15.507	103.270	3,500,000	3,614,450
12-JUN	16.000% 14-MAY-2037		17.000	95.377	1,707,600,000	1,628,657,652
12-JUN	16.000% 14-MAY-2037		15.508	103.270	5,000,000	5,163,500
12-JUN	16.000% 14-MAY-2037		16.008	100.509	150,000,000	150,763,500
12-JUN	16.000% 14-MAY-2037		17.000	95.377	1,000,000	953,771
12-JUN	16.000% 14-MAY-2037		15.791	101.689	50,000,000	50,844,500
12-JUN	16.000% 14-MAY-2037		15.000	106.197	47,000,000	49,912,590
12-JUN	16.000% 14-MAY-2037		17.000	95.377	604,500,000	576,553,965
12-JUN	16.000% 14-MAY-2037		15.850	101.367	2,600,000	2,635,542
12-JUN	16.000% 14-MAY-2037		17.000	95.377	485,200,000	462,769,204
12-JUN	16.000% 14-MAY-2037		17.000	95.377	888,500,000	847,424,645
12-JUN	16.000% 14-MAY-2037		16.650	97.137	3,000,000,000	2,914,110,000
12-JUN	16.000% 14-MAY-2037		16.900	95.875	10,500,000	10,066,875
12-JUN	16.000% 14-MAY-2037		16.850	96.125	10,000,000	9,612,500
12-JUN	16.000% 14-MAY-2037		17.000	95.377	1,519,700,000	1,449,444,269
12-JUN	16.000% 14-MAY-2037		17.000	95.377	42,500,000	40,535,225
12-JUN	16.000% 14-MAY-2037		17.000	95.377	5,510,000,000	5,255,272,700
12-JUN	16.000% 14-MAY-2037		15.791	101.689	28,000,000	28,472,920
12-JUN	16.000% 14-MAY-2037		16.000	100.551	550,000,000	553,030,500

12-JUN	16.000% 14-MAY-2037		17.000	95.377	305,400,000	291,281,358
12-JUN	17.500% 01-NOV-2040		16.475	106.689	180,000,000	192,040,200
12-JUN	15.000% 18-JUN-2043		16.000	100.348	1,200,000	1,204,176
12-JUN	15.000% 18-JUN-2043		16.000	100.347	8,000,000	8,027,760
12-JUN	15.000% 18-JUN-2043		15.750	101.769	9,900,000	10,075,131
12-JUN	15.000% 18-JUN-2043		16.000	100.347	6,000,000	6,020,820
12-JUN	15.000% 18-JUN-2043		15.710	102.000	15,000,000,000	15,300,000,000
12-JUN	15.000% 18-JUN-2043		15.700	102.057	200,000,000	204,114,000
12-JUN	15.000% 18-JUN-2043		17.000	95.020	5,000,000	4,751,000
TOTAL					166,956,200,000	