

Government Securities Daily Secondary Market Report for 24-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
24-JUN	0.000% 18-JUL-2024	10.351	10.867	99.324	20,000,000,000	19,864,800,000
24-JUN	0.000% 18-JUL-2024	10.305	10.816	99.327	20,000,000,000	19,865,400,000
24-JUN	0.000% 01-AUG-2024	10.998	11.555	98.868	10,000,000,000	9,886,800,000
24-JUN	0.000% 26-SEP-2024	10.500	10.917	97.367	5,000,000,000	4,868,350,000
24-JUN	0.000% 26-SEP-2024	10.451	10.864	97.379	5,000,000,000	4,868,950,000
24-JUN	0.000% 26-SEP-2024	10.300	10.700	97.416	5,000,000,000	4,870,800,000
24-JUN	0.000% 26-SEP-2024	10.300	10.700	97.416	5,000,000,000	4,870,800,000
24-JUN	0.000% 26-SEP-2024	9.499	9.840	97.612	99,400,000	97,026,328
24-JUN	0.000% 26-SEP-2024	8.999	9.304	97.735	153,500,000	150,023,225
24-JUN	0.000% 07-NOV-2024	13.000	13.536	95.380	30,000,000,000	28,614,000,000
24-JUN	0.000% 19-DEC-2024	11.410	11.744	94.729	21,112,900,000	20,000,032,441
24-JUN	0.000% 22-MAY-2025	13.499	13.579	89.064	5,000,000,000	4,453,200,000
24-JUN	0.000% 05-JUN-2025	13.758	13.805	88.463	1,000,000,000	884,630,000
24-JUN	0.000% 19-JUN-2025	13.613	13.625	88.163	30,000,000	26,448,900
24-JUN	0.000% 19-JUN-2025	13.401	13.412	88.326	2,490,800,000	2,200,024,008
24-JUN	14.000% 01-AUG-2024		11.751	105.732	80,000,000	84,585,600
24-JUN	14.000% 08-AUG-2024		10.194	105.692	40,000,000,000	42,276,800,000
24-JUN	14.000% 08-AUG-2024		10.225	105.689	40,000,000,000	42,275,600,000
24-JUN	14.000% 08-AUG-2024		8.886	105.856	25,000,000,000	26,464,000,000
24-JUN	13.500% 09-JUL-2026		14.000	105.236	29,500,000	31,044,620
24-JUN	13.500% 09-JUL-2026		15.500	102.701	6,000,000,000	6,162,060,000
24-JUN	13.500% 09-JUL-2026		15.000	103.536	5,000,000,000	5,176,800,000
24-JUN	13.500% 09-JUL-2026		15.500	102.701	1,000,000,000	1,027,010,000
24-JUN	14.125% 13-JAN-2028		15.500	102.439	30,000,000,000	30,731,700,000
24-JUN	17.000% 03-APR-2031		15.103	111.271	50,000,000	55,635,500

24-JUN	17.000% 03-APR-2031		14.650	113.288	6,297,000,000	7,133,745,360
24-JUN	14.375% 03-FEB-2033		15.600	99.370	20,000,000	19,874,000
24-JUN	14.375% 03-FEB-2033		16.000	97.606	2,500,000,000	2,440,150,000
24-JUN	14.375% 03-FEB-2033		15.420	100.179	120,000,000	120,214,800
24-JUN	14.375% 03-FEB-2033		15.400	100.270	20,000,000	20,054,000
24-JUN	14.375% 03-FEB-2033		15.230	101.043	502,000,000	507,235,860
24-JUN	14.375% 03-FEB-2033		15.500	99.818	46,000,000	45,916,280
24-JUN	14.250% 22-JUN-2034		16.378	96.406	35,000,000	33,742,100
24-JUN	14.250% 22-JUN-2034		14.510	105.368	9,999,300,000	10,536,062,424
24-JUN	14.250% 22-JUN-2034		14.500	105.420	9,999,300,000	10,541,262,060
24-JUN	16.250% 08-NOV-2035		16.499	100.120	2,000,000,000	2,002,400,000
24-JUN	16.250% 08-NOV-2035		16.000	102.676	2,000,000,000	2,053,520,000
24-JUN	16.250% 08-NOV-2035		16.500	100.115	2,000,000,000	2,002,300,000
24-JUN	16.000% 14-MAY-2037		16.000	101.063	1,000,000,000	1,010,630,000
24-JUN	16.000% 14-MAY-2037		15.950	101.333	320,000,000	324,265,600
24-JUN	16.000% 14-MAY-2037		16.100	100.525	20,000,000	20,105,000
24-JUN	16.000% 14-MAY-2037		16.400	98.941	2,000,000,000	1,978,820,000
24-JUN	16.000% 14-MAY-2037		16.012	101.000	500,000,000	505,000,000
24-JUN	16.000% 14-MAY-2037		15.737	102.500	700,000,000	717,500,000
24-JUN	16.000% 14-MAY-2037		16.000	101.063	2,000,000,000	2,021,260,000
24-JUN	16.000% 14-MAY-2037		15.523	103.694	192,900,000	200,025,726
24-JUN	16.000% 14-MAY-2037		16.000	101.063	1,000,000,000	1,010,630,000
24-JUN	16.000% 14-MAY-2037		15.800	102.152	1,000,000,000	1,021,520,000
24-JUN	16.000% 14-MAY-2037		16.040	100.847	50,000,000	50,423,500
24-JUN	16.000% 14-MAY-2037		16.000	101.063	1,000,000,000	1,010,630,000
24-JUN	16.000% 14-MAY-2037		16.000	101.063	1,000,000,000	1,010,630,000
24-JUN	16.000% 14-MAY-2037		15.000	106.704	1,000,000,000	1,067,040,000

24-JUN	16.000% 14-MAY-2037		15.720	102.593	3,000,000	3,077,790
24-JUN	16.000% 14-MAY-2037		15.000	106.705	1,000,000,000	1,067,050,000
24-JUN	16.000% 14-MAY-2037		16.130	100.365	500,000,000	501,825,000
24-JUN	16.000% 14-MAY-2037		15.850	101.878	1,000,000,000	1,018,780,000
24-JUN	16.000% 14-MAY-2037		15.696	102.728	250,000,000	256,820,000
24-JUN	18.500% 14-AUG-2042		15.800	121.471	82,400,000	100,092,104
24-JUN	15.000% 18-JUN-2043		16.400	98.662	455,000,000	448,912,100
24-JUN	15.000% 18-JUN-2043		16.330	99.042	205,000,000	203,036,100
24-JUN	15.000% 18-JUN-2043		16.300	99.202	30,000,000	29,760,600
24-JUN	15.000% 18-JUN-2043		17.000	95.534	7,000,000,000	6,687,380,000
24-JUN	15.000% 18-JUN-2043		16.400	98.662	550,000,000	542,641,000
24-JUN	15.000% 18-JUN-2043		16.400	98.662	60,000,000	59,197,200
24-JUN	15.000% 18-JUN-2043		16.400	98.662	500,000,000	493,310,000
24-JUN	15.000% 18-JUN-2043		15.822	101.864	2,000,000,000	2,037,280,000
24-JUN	15.000% 18-JUN-2043		16.400	98.662	50,000,000	49,331,000
24-JUN	15.000% 18-JUN-2043		16.400	98.662	330,000,000	325,584,600
24-JUN	15.000% 18-JUN-2043		16.400	98.662	45,000,000	44,397,900
24-JUN	15.000% 18-JUN-2043		16.400	98.662	215,000,000	212,123,300
24-JUN	15.000% 18-JUN-2043		16.330	99.042	460,000,000	455,593,200
24-JUN	15.000% 18-JUN-2043		17.000	95.534	60,000,000	57,320,400
24-JUN	15.000% 18-JUN-2043		16.330	99.042	100,000,000	99,042,000
24-JUN	15.000% 18-JUN-2043		16.000	100.858	15,000,000	15,128,700
24-JUN	15.000% 18-JUN-2043		16.401	98.656	3,500,000,000	3,452,960,000
24-JUN	15.000% 18-JUN-2043		16.330	99.042	102,000,000	101,022,840
24-JUN	15.000% 18-JUN-2043		16.400	98.662	300,000,000	295,986,000
24-JUN	15.000% 18-JUN-2043		16.400	98.662	245,000,000	241,721,900
24-JUN	15.000% 18-JUN-2043		16.330	99.039	150,000,000	148,558,500

24-JUN	15.000% 18-JUN-2043		15.900	101.422	50,000,000	50,711,000
24-JUN	15.000% 18-JUN-2043		16.330	99.039	100,000,000	99,039,000
24-JUN	15.000% 18-JUN-2043		16.000	100.858	1,500,000	1,512,870
24-JUN	15.000% 18-JUN-2043		16.400	98.662	610,000,000	601,838,200
24-JUN	15.000% 18-JUN-2043		16.400	98.662	40,000,000	39,464,800
TOTAL					344,376,500,000	