

Government Securities Daily Secondary Market Report for 25-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
25-JUN	0.000% 01-AUG-2024	10.478	10.985	98.949	30,000,000,000	29,684,700,000
25-JUN	0.000% 12-SEP-2024	10.500	10.940	97.778	30,000,000,000	29,333,400,000
25-JUN	0.000% 26-SEP-2024	9.096	9.408	97.735	511,600,000	500,012,260
25-JUN	0.000% 24-OCT-2024	12.248	12.757	96.098	136,000,000	130,693,280
25-JUN	0.000% 05-JUN-2025	13.400	13.448	88.758	1,923,000,000	1,706,816,340
25-JUN	0.000% 19-JUN-2025	13.463	13.478	88.307	2,265,500,000	2,000,583,900
25-JUN	0.000% 19-JUN-2025	13.300	13.314	88.432	1,000,000,000	884,320,000
25-JUN	0.000% 19-JUN-2025	13.200	13.214	88.509	112,000,000	99,130,080
25-JUN	0.000% 19-JUN-2025	13.000	13.014	88.663	112,000,000	99,302,560
25-JUN	0.000% 19-JUN-2025	12.499	12.512	89.052	490,800,000	437,067,216
25-JUN	0.000% 19-JUN-2025	12.499	12.512	89.052	222,400,000	198,051,648
25-JUN	0.000% 19-JUN-2025	12.300	12.312	89.208	896,800,000	800,017,344
25-JUN	14.000% 01-AUG-2024		12.029	105.737	140,000,000	148,031,800
25-JUN	14.000% 01-AUG-2024		12.029	105.737	200,000,000	211,474,000
25-JUN	14.000% 01-AUG-2024		12.029	105.737	5,000,000	5,286,850
25-JUN	14.000% 01-AUG-2024		12.028	105.737	50,000,000	52,868,500
25-JUN	14.000% 01-AUG-2024		12.029	105.737	255,000,000	269,629,350
25-JUN	14.000% 01-AUG-2024		12.029	105.737	5,000,000	5,286,850
25-JUN	14.000% 29-MAY-2025		13.700	101.225	1,000,000,000	1,012,250,000
25-JUN	16.000% 06-MAY-2027		14.000	106.613	187,600,000	200,005,988
25-JUN	16.000% 06-MAY-2027		15.519	103.091	41,000,000	42,267,310
25-JUN	16.000% 06-MAY-2027		15.539	103.045	30,000,000,000	30,913,500,000
25-JUN	14.125% 13-JAN-2028		15.266	103.092	8,000,000	8,247,360
25-JUN	17.000% 03-APR-2031		16.311	106.190	15,000,000	15,928,500
25-JUN	17.000% 03-APR-2031		16.200	106.647	600,000,000	639,882,000

25-JUN	17.000% 03-APR-2031		15.700	108.740	5,000,000,000	5,437,000,000
25-JUN	17.000% 03-APR-2031		15.012	111.718	5,140,000,000	5,742,305,200
25-JUN	17.000% 03-APR-2031		16.037	107.323	150,000,000	160,984,500
25-JUN	17.000% 03-APR-2031		16.197	106.660	600,000,000	639,960,000
25-JUN	17.000% 03-APR-2031		15.703	108.727	4,000,000,000	4,349,080,000
25-JUN	17.000% 03-APR-2031		15.700	108.740	140,000,000	152,236,000
25-JUN	17.000% 03-APR-2031		16.040	107.310	150,000,000	160,965,000
25-JUN	17.000% 03-APR-2031		15.700	108.740	1,000,000,000	1,087,400,000
25-JUN	17.000% 03-APR-2031		15.700	108.740	4,000,000,000	4,349,600,000
25-JUN	17.000% 03-APR-2031		15.000	111.771	5,140,000,000	5,745,029,400
25-JUN	17.000% 03-APR-2031		15.700	108.740	1,000,000,000	1,087,400,000
25-JUN	16.375% 04-MAR-2032		17.062	101.662	10,000,000	10,166,200
25-JUN	14.375% 03-FEB-2033		16.000	97.647	3,500,000,000	3,417,645,000
25-JUN	14.375% 03-FEB-2033		16.000	97.647	1,500,000,000	1,464,705,000
25-JUN	14.250% 22-JUN-2034		16.400	96.350	10,000,000,000	9,635,000,000
25-JUN	16.250% 08-NOV-2035		16.800	98.671	71,000,000	70,056,410
25-JUN	16.250% 08-NOV-2035		15.908	103.201	19,000,000	19,608,190
25-JUN	16.000% 14-MAY-2037		16.000	101.106	170,000,000	171,880,200
25-JUN	16.000% 14-MAY-2037		16.050	100.836	200,000,000	201,672,000
25-JUN	16.000% 14-MAY-2037		15.940	101.430	10,000,000,000	10,143,000,000
25-JUN	16.000% 14-MAY-2037		15.800	102.195	100,000,000	102,195,000
25-JUN	16.000% 14-MAY-2037		15.800	102.195	100,000,000	102,195,000
25-JUN	16.000% 14-MAY-2037		15.800	102.195	100,000,000	102,195,000
25-JUN	16.000% 14-MAY-2037		15.815	102.109	10,000,000	10,210,900
25-JUN	16.000% 14-MAY-2037		15.700	102.746	25,000,000	25,686,500
25-JUN	16.000% 14-MAY-2037		15.996	101.125	800,000	809,000
25-JUN	16.000% 14-MAY-2037		15.700	102.746	10,000,000	10,274,600
25-JUN	16.000% 14-MAY-2037		15.950	101.376	10,000,000,000	10,137,600,000

25-JUN	16.000% 14-MAY-2037		15.800	102.195	30,000,000	30,658,500
25-JUN	16.000% 14-MAY-2037		16.000	101.106	330,000,000	333,648,181
25-JUN	16.000% 14-MAY-2037		16.210	99.982	61,000,000	60,989,020
25-JUN	16.000% 14-MAY-2037		16.210	99.982	61,000,000	60,989,020
25-JUN	17.500% 01-NOV-2040		16.800	105.406	170,200,000	179,401,012
25-JUN	17.500% 01-NOV-2040		17.100	103.715	29,000,000	30,077,350
25-JUN	17.500% 01-NOV-2040		17.549	101.273	30,000,000	30,381,900
25-JUN	17.500% 01-NOV-2040		15.728	111.864	447,000,000	500,032,136
25-JUN	17.500% 01-NOV-2040		15.838	111.171	97,000,000	107,835,870
25-JUN	17.500% 01-NOV-2040		15.744	111.764	447,400,000	500,032,136
25-JUN	15.000% 18-JUN-2043		16.382	98.800	15,000,000	14,820,000
25-JUN	15.000% 18-JUN-2043		16.200	99.791	200,000,000	199,582,000
25-JUN	15.000% 18-JUN-2043		16.072	100.500	100,000,000	100,500,000
25-JUN	15.000% 18-JUN-2043		15.850	101.748	50,000,000	50,874,000
25-JUN	15.000% 18-JUN-2043		15.787	102.109	10,000,000	10,210,900
25-JUN	15.000% 18-JUN-2043		16.208	99.748	371,000,000	370,065,080
25-JUN	15.000% 18-JUN-2043		15.787	102.109	10,000,000	10,210,900
25-JUN	15.000% 18-JUN-2043		16.311	99.183	100,000,000	99,183,000
25-JUN	15.000% 18-JUN-2043		15.750	102.321	25,200,000	25,784,892
25-JUN	15.000% 18-JUN-2043		15.529	103.610	48,300,000	50,043,630
25-JUN	15.000% 18-JUN-2043		16.164	99.990	1,000,000,000	999,900,000
25-JUN	15.000% 18-JUN-2043		16.997	95.592	650,000,000	621,348,000
25-JUN	15.000% 18-JUN-2043		15.750	102.321	5,000,000	5,116,050
25-JUN	15.000% 18-JUN-2043		16.000	100.901	6,000,000	6,054,060
TOTAL					166,605,600,000	