

Government Securities Daily Secondary Market Report for 02-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
02-JUL	0.000% 12-SEP-2024	10.478	10.928	97.975	30,000,000,000.000	29,392,500,000
02-JUL	0.000% 26-SEP-2024	8.498	8.778	98.037	1,000,000.000	980,370
02-JUL	0.000% 21-NOV-2024	12.120	12.573	95.497	4,989,400,000.000	4,764,727,318
02-JUL	0.000% 21-NOV-2024	12.101	12.552	95.504	4,989,400,000.000	4,765,076,576
02-JUL	0.000% 05-DEC-2024	12.899	13.378	94.775	100,000,000.000	94,775,000
02-JUL	0.000% 19-DEC-2024	9.000	9.217	95.977	331,000,000.000	317,683,408
02-JUL	0.000% 02-JAN-2025	10.000	10.247	95.201	141,900,000.000	135,090,219
02-JUL	0.000% 16-JAN-2025	12.097	12.430	93.842	20,000,000,000.000	18,768,400,000
02-JUL	0.000% 27-FEB-2025	12.520	12.785	92.394	1,060,000,000.000	979,376,400
02-JUL	0.000% 27-FEB-2025	12.500	12.764	92.405	1,060,000,000.000	979,493,000
02-JUL	0.000% 13-MAR-2025	12.519	12.754	91.986	814,600,000.000	749,317,956
02-JUL	0.000% 13-MAR-2025	12.501	12.735	91.997	814,600,000.000	749,407,562
02-JUL	0.000% 19-JUN-2025	12.000	12.024	89.628	13,400,000.000	12,010,152
02-JUL	14.000% 01-AUG-2024		13.998	105.813	26,137,000,000.000	27,656,343,810
02-JUL	14.000% 08-AUG-2024		11.031	105.838	40,000,000,000.000	42,335,200,000
02-JUL	14.000% 08-AUG-2024		10.709	105.871	40,000,000,000.000	42,348,400,000
02-JUL	14.000% 29-MAY-2025		13.600	101.567	450,000,000.000	457,051,500
02-JUL	17.000% 03-APR-2031		15.800	108.634	9,500,000,000.000	10,320,230,000
02-JUL	17.000% 03-APR-2031		15.900	108.214	5,000,000,000.000	5,410,700,000
02-JUL	14.375% 03-FEB-2033		15.250	101.280	90,000,000.000	91,152,000
02-JUL	14.250% 22-JUN-2034		15.300	101.751	3,000,000.000	3,052,530
02-JUL	14.250% 22-JUN-2034		15.008	103.179	2,000,000,000.000	2,063,580,000
02-JUL	16.000% 14-MAY-2037		16.250	100.071	6,000,000.000	6,004,260
02-JUL	16.000% 14-MAY-2037		15.900	101.947	500,000,000.000	509,735,000
02-JUL	16.000% 14-MAY-2037		15.403	104.715	300,000,000.000	314,145,000
02-JUL	16.000% 14-MAY-2037		16.050	101.136	3,300,000,000.000	3,337,488,795

02-JUL	16.000% 14-MAY-2037		16.500	98.765	85,000,000.000	83,950,250
02-JUL	16.000% 14-MAY-2037		15.200	105.874	50,000,000.000	52,937,000
02-JUL	16.000% 14-MAY-2037		15.899	101.950	8,000,000.000	8,156,000
02-JUL	16.000% 14-MAY-2037		15.402	104.715	1,600,000,000.000	1,675,440,000
02-JUL	16.000% 14-MAY-2037		15.900	101.947	60,000,000.000	61,168,200
02-JUL	16.000% 14-MAY-2037		16.267	99.982	61,000,000.000	60,989,020
02-JUL	16.000% 14-MAY-2037		16.500	98.765	85,000,000.000	83,950,250
02-JUL	18.500% 14-AUG-2042		15.000	127.520	508,700,000.000	648,694,240
02-JUL	18.500% 14-AUG-2042		16.000	120.537	2,000,000.000	2,410,749
02-JUL	18.500% 14-AUG-2042		15.010	127.446	508,700,000.000	648,317,802
02-JUL	15.000% 18-JUN-2043		16.715	97.338	2,000,000,000.000	1,946,760,000
02-JUL	15.000% 18-JUN-2043		16.650	97.678	1,000,000,000.000	976,780,000
02-JUL	15.000% 18-JUN-2043		16.700	97.417	145,000,000.000	141,254,650
02-JUL	15.000% 18-JUN-2043		16.150	100.365	2,520,000,000.000	2,529,198,000
02-JUL	15.000% 18-JUN-2043		15.507	104.036	83,000,000.000	86,349,880
02-JUL	15.000% 18-JUN-2043		16.650	97.678	4,520,000,000.000	4,415,045,600
02-JUL	15.000% 18-JUN-2043		16.205	100.063	1,337,500,000.000	1,338,342,625
02-JUL	15.000% 18-JUN-2043		16.205	100.063	140,600,000.000	140,688,578
02-JUL	15.000% 18-JUN-2043		16.660	97.625	2,000,000,000.000	1,952,500,000
02-JUL	15.000% 18-JUN-2043		16.205	100.063	764,500,000.000	764,981,635
02-JUL	15.000% 18-JUN-2043		16.660	97.625	520,000,000.000	507,650,000
02-JUL	15.000% 18-JUN-2043		16.205	100.063	273,500,000.000	273,672,305
02-JUL	15.000% 18-JUN-2043		16.205	100.063	21,295,300,000.000	21,308,716,039
02-JUL	15.000% 18-JUN-2043		17.209	94.835	10,000,000.000	9,483,500
02-JUL	15.000% 18-JUN-2043		16.660	97.625	1,000,000,000.000	976,250,000
02-JUL	15.000% 18-JUN-2043		16.650	97.678	5,520,000,000.000	5,391,825,600
02-JUL	15.000% 18-JUN-2043		15.507	104.036	144,200,000.000	150,019,912
02-JUL	15.000% 18-JUN-2043		16.660	97.625	2,000,000,000.000	1,952,500,000

02-JUL	15.000% 18-JUN-2043		16.508	98.426	300,000.000	295,278
02-JUL	15.000% 18-JUN-2043		16.205	100.063	1,296,700,000.000	1,297,516,921
02-JUL	15.000% 18-JUN-2043		16.205	100.063	132,400,000.000	132,483,412
02-JUL	15.000% 18-JUN-2043		16.205	100.063	315,900,000.000	316,099,017
02-JUL	15.000% 18-JUN-2043		16.700	97.417	20,000,000.000	19,483,400
02-JUL	15.000% 18-JUN-2043		16.150	100.365	480,000,000.000	481,752,000
02-JUL	15.000% 18-JUN-2043		16.620	97.835	550,000,000.000	538,092,500
02-JUL	15.000% 18-JUN-2043		16.000	101.200	5,000,000.000	5,060,000
02-JUL	15.000% 18-JUN-2043		16.715	97.338	2,000,000,000.000	1,946,760,000
02-JUL	15.000% 18-JUN-2043		16.715	97.338	2,000,000,000.000	1,946,760,000
02-JUL	15.000% 18-JUN-2043		16.715	97.338	520,000,000.000	506,157,600
02-JUL	15.000% 18-JUN-2043		15.307	105.231	67,500,000.000	71,030,925
02-JUL	15.000% 18-JUN-2043		16.660	97.625	520,000,000.000	507,650,000
02-JUL	15.000% 18-JUN-2043		16.650	97.678	3,000,000,000.000	2,930,340,000
02-JUL	15.000% 18-JUN-2043		16.650	97.678	1,000,000,000.000	976,780,000
02-JUL	15.000% 18-JUN-2043		16.715	97.338	2,000,000,000.000	1,946,760,000
02-JUL	15.000% 18-JUN-2043		16.950	96.131	10,000,000.000	9,613,100
02-JUL	15.000% 18-JUN-2043		16.205	100.063	360,600,000.000	360,827,178
02-JUL	15.000% 18-JUN-2043		16.150	100.365	3,000,000,000.000	3,010,950,000
02-JUL	15.000% 18-JUN-2043		16.660	97.625	2,000,000,000.000	1,952,500,000
02-JUL	15.000% 18-JUN-2043		16.660	97.625	1,000,000,000.000	976,250,000
02-JUL	15.000% 18-JUN-2043		16.660	97.625	2,000,000,000.000	1,952,500,000
02-JUL	15.000% 18-JUN-2043		16.205	100.063	273,300,000.000	273,472,179
02-JUL	15.000% 18-JUN-2043		16.205	100.063	344,300,000.000	344,516,909
02-JUL	15.000% 18-JUN-2043		16.700	97.417	155,000,000.000	150,996,350
02-JUL	15.000% 18-JUN-2043		15.700	102.909	4,900,000.000	5,042,541
02-JUL	15.000% 18-JUN-2043		16.650	97.678	1,900,000,000.000	1,855,882,000
02-JUL	15.000% 18-JUN-2043		16.205	100.063	468,900,000.000	469,195,407

02-JUL	15.000% 18-JUN-2043		16.715	97.338	1,000,000,000.000	973,380,000
02-JUL	15.000% 18-JUN-2043		16.000	101.200	10,000,000.000	10,120,000
02-JUL	15.000% 18-JUN-2043		16.205	100.063	1,590,200,000.000	1,591,201,826
02-JUL	15.000% 18-JUN-2043		16.205	100.063	1,920,000,000.000	1,921,209,600
02-JUL	15.000% 18-JUN-2043		16.205	100.063	487,300,000.000	487,606,999
02-JUL	15.000% 18-JUN-2043		16.205	100.063	542,500,000.000	542,841,775
02-JUL	15.000% 18-JUN-2043		16.205	100.063	528,000,000.000	528,332,640
02-JUL	15.000% 18-JUN-2043		16.715	97.338	1,000,000,000.000	973,380,000
02-JUL	15.000% 18-JUN-2043		16.715	97.338	520,000,000.000	506,157,600
02-JUL	15.000% 18-JUN-2043		16.205	100.063	401,500,000.000	401,752,945
02-JUL	15.000% 18-JUN-2043		16.200	100.090	32,473,000,000.000	32,502,225,700
02-JUL	15.000% 18-JUN-2043		16.000	101.200	3,600,000.000	3,643,200
02-JUL	15.000% 18-JUN-2043		16.650	97.678	2,520,000,000.000	2,461,485,600
TOTAL					308,264,200,000	