

Government Securities Daily Secondary Market Report for 03-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
03-JUL	0.000% 01-AUG-2024	10.496	11.018	99.173	30,000,000,000.000	29,751,900,000
03-JUL	0.000% 29-AUG-2024	12.003	12.628	98.160	20,700,000.000	20,319,120
03-JUL	0.000% 02-JAN-2025	9.999	10.249	95.226	13,100,000.000	12,474,606
03-JUL	0.000% 16-JAN-2025	12.521	12.880	93.670	1,000,000,000.000	936,700,000
03-JUL	0.000% 16-JAN-2025	12.500	12.858	93.680	1,000,000,000.000	936,800,000
03-JUL	0.000% 16-JAN-2025	11.056	11.336	94.369	63,600,000.000	60,018,684
03-JUL	0.000% 13-FEB-2025	12.920	13.237	92.623	5,000,000,000.000	4,631,150,000
03-JUL	0.000% 13-FEB-2025	12.899	13.215	92.634	5,000,000,000.000	4,631,700,000
03-JUL	0.000% 13-FEB-2025	12.750	13.059	92.713	250,000,000.000	231,782,500
03-JUL	0.000% 10-APR-2025	11.600	11.751	91.802	109,000,000.000	100,064,180
03-JUL	0.000% 10-APR-2025	11.039	11.177	92.167	54,200,000.000	49,954,514
03-JUL	14.000% 01-AUG-2024		13.494	105.892	722,400,000.000	764,963,808
03-JUL	14.000% 01-AUG-2024		13.494	105.892	338,800,000.000	358,762,096
03-JUL	14.000% 01-AUG-2024		13.494	105.892	1,494,900,000.000	1,582,979,508
03-JUL	14.000% 01-AUG-2024		13.494	105.892	323,900,000.000	342,984,188
03-JUL	14.000% 01-AUG-2024		13.494	105.892	498,900,000.000	528,295,188
03-JUL	14.000% 01-AUG-2024		13.494	105.892	19,757,300,000.000	20,921,400,116
03-JUL	14.000% 01-AUG-2024		13.494	105.892	132,800,000.000	140,624,576
03-JUL	14.000% 01-AUG-2024		13.494	105.892	121,700,000.000	128,870,564
03-JUL	14.000% 01-AUG-2024		13.494	105.892	512,600,000.000	542,802,392
03-JUL	14.000% 01-AUG-2024		13.494	105.892	460,400,000.000	487,526,768
03-JUL	14.000% 01-AUG-2024		13.494	105.892	1,258,600,000.000	1,332,756,712
03-JUL	14.000% 01-AUG-2024		13.494	105.892	258,200,000.000	273,413,144
03-JUL	14.000% 01-AUG-2024		13.494	105.892	256,500,000.000	271,612,980
03-JUL	14.000% 08-AUG-2024		11.040	105.868	40,000,000,000.000	42,347,200,000

03-JUL	14.000% 08-AUG-2024		11.250	105.848	40,000,000,000.000	42,339,200,000
03-JUL	14.000% 08-AUG-2024		11.038	105.869	40,000,000,000.000	42,347,600,000
03-JUL	14.000% 29-MAY-2025		12.500	102.525	400,000,000.000	410,100,000
03-JUL	16.625% 27-AUG-2026		15.524	107.596	10,000,000.000	10,759,600
03-JUL	14.125% 13-JAN-2028		15.787	102.078	30,000,000,000.000	30,623,400,000
03-JUL	17.000% 03-APR-2031		15.900	108.259	5,000,000,000.000	5,412,950,000
03-JUL	17.000% 03-APR-2031		15.000	112.127	5,000,000,000.000	5,606,350,000
03-JUL	17.000% 03-APR-2031		15.002	112.118	5,000,000,000.000	5,605,900,000
03-JUL	16.375% 04-MAR-2032		15.700	107.875	30,500,000.000	32,901,875
03-JUL	14.375% 03-FEB-2033		15.000	102.473	97,600,000.000	100,013,648
03-JUL	16.000% 14-MAY-2037		16.190	100.431	2,200,000,000.000	2,209,482,000
03-JUL	16.000% 14-MAY-2037		16.200	100.378	5,000,000,000.000	5,018,900,000
03-JUL	16.000% 14-MAY-2037		16.400	99.327	100,000,000.000	99,327,000
03-JUL	16.000% 14-MAY-2037		16.000	101.448	1,000,000,000.000	1,014,480,000
03-JUL	16.000% 14-MAY-2037		15.191	105.974	140,000,000.000	148,363,600
03-JUL	16.000% 14-MAY-2037		16.000	101.448	15,000,000.000	15,217,200
03-JUL	16.000% 14-MAY-2037		16.000	101.448	1,000,000,000.000	1,014,480,000
03-JUL	16.000% 14-MAY-2037		16.001	101.443	5,000,000,000.000	5,072,150,000
03-JUL	16.000% 14-MAY-2037		16.000	101.448	5,000,000,000.000	5,072,400,000
03-JUL	16.000% 14-MAY-2037		15.910	101.936	44,900,000.000	45,769,264
03-JUL	16.000% 14-MAY-2037		16.190	100.431	2,800,000,000.000	2,812,068,000
03-JUL	16.000% 14-MAY-2037		15.754	102.789	14,600,000.000	15,007,194
03-JUL	16.000% 14-MAY-2037		17.500	93.856	10,700,000.000	10,042,592
03-JUL	16.000% 14-MAY-2037		15.900	101.990	44,900,000.000	45,793,510
03-JUL	16.000% 14-MAY-2037		16.000	101.448	35,000,000.000	35,506,800
03-JUL	16.000% 14-MAY-2037		16.000	101.448	3,900,000,000.000	3,956,472,000
03-JUL	17.500% 01-NOV-2040		16.010	110.474	66,500,000.000	73,465,210
03-JUL	17.500% 01-NOV-2040		16.000	110.535	66,500,000.000	73,505,775

03-JUL	18.500% 14-AUG-2042		16.350	118.308	2,936,000,000.000	3,473,522,880
03-JUL	18.500% 14-AUG-2042		16.300	118.629	4,000,000.000	4,745,160
03-JUL	15.000% 18-JUN-2043		16.300	99.587	30,000,000.000	29,876,100
03-JUL	15.000% 18-JUN-2043		15.858	102.047	176,000,000.000	179,602,720
03-JUL	15.000% 18-JUN-2043		16.600	97.983	50,000,000.000	48,991,500
03-JUL	15.000% 18-JUN-2043		16.958	96.131	10,000,000.000	9,613,100
03-JUL	15.000% 18-JUN-2043		16.008	101.200	44,500,000.000	45,034,000
03-JUL	15.000% 18-JUN-2043		15.858	102.047	50,000,000.000	51,023,500
03-JUL	15.000% 18-JUN-2043		17.000	95.921	41,800,000.000	40,094,978
03-JUL	15.000% 18-JUN-2043		16.200	100.133	5,000,000,000.000	5,006,650,000
03-JUL	15.000% 18-JUN-2043		16.203	100.115	223,900,000.000	224,158,065
03-JUL	15.000% 18-JUN-2043		15.558	103.780	14,500,000.000	15,048,100
03-JUL	15.000% 18-JUN-2043		16.015	101.157	6,630,100,000.000	6,706,810,257
03-JUL	15.000% 18-JUN-2043		17.017	95.835	233,900,000.000	224,158,065
03-JUL	15.000% 18-JUN-2043		16.800	96.941	103,000,000.000	99,849,230
TOTAL					276,171,500,000.000	