

Government Securities Daily Secondary Market Report for 05-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
05-JUL	0.000% 26-SEP-2024	10.021	10.416	97.772	5,000,000,000	4,888,600,000
05-JUL	0.000% 26-SEP-2024	9.002	9.320	97.994	10,300,000	10,093,382
05-JUL	0.000% 03-OCT-2024	9.926	10.303	97.611	35,000,000	34,163,850
05-JUL	0.000% 03-OCT-2024	9.798	10.166	97.641	35,000,000	34,174,350
05-JUL	0.000% 10-OCT-2024	11.031	11.485	97.152	30,000,000,000	29,145,600,000
05-JUL	0.000% 10-OCT-2024	10.999	11.451	97.160	128,600,000	124,947,760
05-JUL	0.000% 10-OCT-2024	10.601	11.020	97.260	30,000,000,000	29,178,000,000
05-JUL	0.000% 10-OCT-2024	8.500	8.769	97.791	3,100,000	3,031,521
05-JUL	0.000% 24-OCT-2024	10.600	10.997	96.877	40,000,000,000	38,750,800,000
05-JUL	0.000% 19-DEC-2024	10.059	10.335	95.600	41,800,000	39,960,800
05-JUL	0.000% 02-JAN-2025	13.000	13.426	93.944	10,000,000	9,394,400
05-JUL	0.000% 02-JAN-2025	12.450	12.841	94.185	200,000,000	188,370,000
05-JUL	0.000% 02-JAN-2025	12.101	12.470	94.339	200,000,000	188,678,000
05-JUL	0.000% 02-JAN-2025	11.999	12.362	94.384	34,000,000	32,090,560
05-JUL	0.000% 02-JAN-2025	10.001	10.253	95.275	27,300,000	26,010,075
05-JUL	0.000% 30-JAN-2025	13.299	13.674	92.924	10,000,000	9,292,400
05-JUL	0.000% 10-APR-2025	13.400	13.607	90.709	20,000,000	18,141,800
05-JUL	0.000% 10-APR-2025	13.000	13.195	90.961	30,000,000	27,288,300
05-JUL	0.000% 19-JUN-2025	13.499	13.538	88.568	30,000,000	26,570,400
05-JUL	0.000% 03-JUL-2025	13.500	13.505	88.163	2,100,000	1,851,423
05-JUL	0.000% 03-JUL-2025	13.350	13.355	88.279	226,600,000	200,040,214
05-JUL	15.000% 18-JUN-2043		16.200	100.219	12,000,000,000	12,026,280,000
05-JUL	15.000% 18-JUN-2043		16.400	99.133	50,000,000	49,566,500
05-JUL	15.000% 18-JUN-2043		16.400	99.133	1,000,000	991,327
05-JUL	15.000% 18-JUN-2043		16.750	97.286	10,300,000	10,020,458

05-JUL	15.000% 18-JUN-2043		16.400	99.133	100,000,000	99,133,000
05-JUL	15.000% 18-JUN-2043		16.000	101.328	500,000	506,640
05-JUL	15.000% 18-JUN-2043		16.970	96.158	1,356,000,000	1,303,902,480
05-JUL	15.000% 18-JUN-2043		16.658	97.764	350,000,000	342,174,000
05-JUL	15.000% 18-JUN-2043		16.400	99.133	100,000,000	99,133,000
05-JUL	15.000% 18-JUN-2043		16.400	99.133	40,000,000	39,653,200
05-JUL	15.000% 18-JUN-2043		16.201	100.213	5,000,000,000	5,010,650,000
05-JUL	15.000% 18-JUN-2043		15.950	101.609	148,000,000	150,381,320
05-JUL	15.000% 18-JUN-2043		16.550	98.333	320,000,000	314,665,600
05-JUL	15.000% 18-JUN-2043		16.200	100.219	3,000,000	3,006,570
05-JUL	15.000% 18-JUN-2043		16.008	101.285	27,000,000	27,347,034
05-JUL	15.000% 18-JUN-2043		15.587	103.693	37,500,000	38,884,875
05-JUL	15.000% 18-JUN-2043		16.201	100.213	7,000,000,000	7,014,910,000
05-JUL	15.000% 18-JUN-2043		16.000	101.328	3,600,000	3,647,808
05-JUL	18.500% 14-AUG-2042		17.150	113.489	1,400,000	1,588,846
05-JUL	18.500% 14-AUG-2042		16.987	114.458	39,000,000	44,638,620
05-JUL	13.500% 09-JUL-2026		14.950	104.073	1,274,000,000	1,325,890,020
05-JUL	13.500% 09-JUL-2026		15.470	103.214	1,000,000,000	1,032,140,000
05-JUL	13.500% 09-JUL-2026		14.960	104.056	1,274,000,000	1,325,673,440
05-JUL	14.000% 01-AUG-2024		11.991	106.079	26,137,000,000	27,725,868,230
05-JUL	14.000% 01-AUG-2024		12.014	106.078	323,900,000	343,586,642
05-JUL	14.000% 01-AUG-2024		12.014	106.078	512,600,000	543,755,828
05-JUL	14.000% 01-AUG-2024		12.014	106.078	121,700,000	129,096,926
05-JUL	14.000% 01-AUG-2024		12.014	106.078	1,494,900,000	1,585,760,022
05-JUL	14.000% 01-AUG-2024		12.014	106.078	460,400,000	488,383,112
05-JUL	14.000% 01-AUG-2024		12.014	106.078	19,757,300,000	20,958,148,694
05-JUL	14.000% 01-AUG-2024		12.014	106.078	256,500,000	272,090,070
05-JUL	14.000% 01-AUG-2024		12.014	106.078	498,900,000	529,223,142

05-JUL	14.000% 01-AUG-2024		12.014	106.078	338,800,000	359,392,264
05-JUL	14.000% 01-AUG-2024		12.014	106.078	132,800,000	140,871,584
05-JUL	14.000% 01-AUG-2024		12.014	106.078	258,200,000	273,893,396
05-JUL	14.000% 01-AUG-2024		12.014	106.078	1,258,600,000	1,335,097,708
05-JUL	14.000% 01-AUG-2024		12.014	106.078	722,400,000	766,307,472
05-JUL	17.000% 16-JAN-2025		13.200	109.780	14,000,000	15,369,206
05-JUL	17.000% 03-APR-2031		17.048	103.694	140,000,000	145,171,600
05-JUL	14.125% 13-JAN-2028		14.000	106.882	22,300,000	23,834,686
05-JUL	14.125% 13-JAN-2028		15.519	102.852	30,000,000,000	30,855,600,000
05-JUL	16.625% 27-AUG-2026		14.700	109.182	3,000,000	3,275,460
05-JUL	14.375% 03-FEB-2033		15.500	100.270	755,100,000	757,138,770
05-JUL	14.375% 03-FEB-2033		15.500	100.270	1,063,500,000	1,066,371,450
05-JUL	14.375% 03-FEB-2033		14.500	104.920	95,400,000	100,093,680
05-JUL	14.375% 03-FEB-2033		15.500	100.270	1,063,500,000	1,066,371,450
05-JUL	14.375% 03-FEB-2033		15.500	100.270	455,300,000	456,529,310
05-JUL	14.375% 03-FEB-2033		15.000	102.555	8,000,000	8,204,400
05-JUL	16.375% 04-MAR-2032		16.250	105.546	200,000,000	211,092,000
05-JUL	14.250% 22-JUN-2034		16.450	89.417	5,000,000,000	4,470,850,000
05-JUL	14.250% 22-JUN-2034		16.000	91.448	3,000,000	2,743,440
05-JUL	14.250% 22-JUN-2034		16.450	89.417	5,000,000,000	4,470,850,000
05-JUL	16.250% 08-NOV-2035		16.000	103.155	218,000,000	224,877,900
05-JUL	16.250% 08-NOV-2035		16.003	103.139	218,000,000	224,843,020
05-JUL	16.250% 08-NOV-2035		17.113	97.596	40,000,000	39,038,400
05-JUL	16.250% 08-NOV-2035		16.008	103.112	7,500,000	7,733,400
05-JUL	14.000% 29-MAY-2025		13.400	101.843	931,800,000	948,973,074
05-JUL	14.000% 29-MAY-2025		13.400	101.843	429,000,000	436,906,470

05-JUL	14.000% 29-MAY-2025		13.400	101.843	4,700,000	4,786,621
05-JUL	14.000% 29-MAY-2025		13.450	101.801	10,000,000	10,180,130
05-JUL	14.000% 29-MAY-2025		13.400	101.843	32,000,000	32,589,760
05-JUL	14.000% 29-MAY-2025		13.400	101.843	15,000,000	15,276,450
05-JUL	14.000% 29-MAY-2025		13.400	101.843	21,700,000,000	22,099,931,000
05-JUL	16.000% 14-MAY-2037		15.410	104.800	6,000,000,000	6,288,000,000
05-JUL	16.000% 14-MAY-2037		15.171	106.174	100,000,000	106,174,000
05-JUL	16.000% 14-MAY-2037		16.500	98.894	7,100,000	7,021,474
05-JUL	16.000% 14-MAY-2037		15.410	104.800	6,000,000,000	6,288,000,000
05-JUL	16.000% 14-MAY-2037		16.200	100.464	5,100,000,000	5,123,664,000
05-JUL	16.000% 14-MAY-2037		15.400	104.857	12,000,000,000	12,582,840,000
05-JUL	16.000% 14-MAY-2037		16.198	100.475	5,100,000,000	5,124,225,000
05-JUL	16.000% 14-MAY-2037		15.700	103.174	145,000,000	149,602,300
05-JUL	16.000% 14-MAY-2037		15.970	101.696	6,000,000,000	6,101,760,000
05-JUL	16.000% 14-MAY-2037		15.171	106.174	25,000,000	26,543,500
05-JUL	16.000% 14-MAY-2037		15.970	101.696	6,000,000,000	6,101,760,000
05-JUL	17.750% 08-MAY-2042		17.759	101.649	29,600,000	30,088,104
05-JUL	15.000% 18-JUN-2043		16.400	99.133	30,000,000	29,739,900
05-JUL	15.000% 18-JUN-2043		16.700	97.545	338,700,000	330,384,915
05-JUL	15.000% 18-JUN-2043		16.000	101.328	87,600,000	88,763,328
05-JUL	15.000% 18-JUN-2043		16.400	99.133	149,000,000	147,708,170
05-JUL	15.000% 18-JUN-2043		16.500	98.598	400,000,000	394,392,000
05-JUL	15.000% 18-JUN-2043		16.668	97.711	350,000,000	341,988,500
05-JUL	15.000% 18-JUN-2043		16.600	98.069	320,000,000	313,820,800
05-JUL	15.000% 18-JUN-2043		16.400	99.133	180,000,000	178,439,400
05-JUL	15.000% 18-JUN-2043		16.200	100.219	12,400,000,000	12,427,156,000
05-JUL	15.000% 18-JUN-2043		16.250	99.945	400,000,000	399,780,000

05-JUL	15.000% 18-JUN-2043		16.401	99.127	500,000,000	495,635,000
05-JUL	15.000% 18-JUN-2043		16.710	97.493	338,700,000	330,208,791
TOTAL					317,882,900,000	