

Government Securities Daily Secondary Market Report for 15-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
15-JUL	0.000% 05-DEC-2024	9.000	9.248	96.594	25,100,000	24,245,094
15-JUL	0.000% 22-MAY-2025	13.119	13.242	89.946	12,000,000,000	10,793,520,000
15-JUL	0.000% 22-MAY-2025	13.100	13.223	89.959	12,000,000,000	10,795,080,000
15-JUL	14.000% 01-AUG-2024		10.198	106.504	1,000,000	1,065,040
15-JUL	13.500% 09-JUL-2026		13.500	100.144	10,000,000	10,014,400
15-JUL	13.500% 09-JUL-2026		15.249	97.236	2,000,000,000	1,944,720,000
15-JUL	13.500% 09-JUL-2026		14.250	98.883	300,000,000	296,649,000
15-JUL	13.500% 09-JUL-2026		14.066	99.190	20,200,000	20,036,380
15-JUL	16.000% 06-MAY-2027		15.100	104.882	103,500,000	108,552,870
15-JUL	14.125% 13-JAN-2028		14.500	105.938	28,300,000	29,980,454
15-JUL	14.250% 23-AUG-2029		15.500	101.002	18,000,000,000	18,180,360,000
15-JUL	14.250% 23-AUG-2029		15.500	101.002	3,945,200,000	3,984,730,904
15-JUL	14.250% 23-AUG-2029		15.000	102.698	5,000,000	5,134,900
15-JUL	14.250% 23-AUG-2029		15.600	100.668	4,200,000	4,228,056
15-JUL	14.250% 23-AUG-2029		16.414	98.002	10,400,000	10,192,208
15-JUL	17.000% 03-APR-2031		15.710	109.605	2,000,000,000	2,192,100,000
15-JUL	17.000% 03-APR-2031		15.360	111.097	2,000,000,000	2,221,940,000
15-JUL	17.000% 03-APR-2031		15.710	109.605	2,000,000,000	2,192,100,000
15-JUL	17.000% 03-APR-2031		15.002	112.654	4,500,000,000	5,069,430,000
15-JUL	17.000% 03-APR-2031		15.710	109.605	1,000,000,000	1,096,050,000
15-JUL	17.000% 03-APR-2031		15.360	111.097	1,000,000,000	1,110,970,000
15-JUL	17.000% 03-APR-2031		15.360	111.097	2,000,000,000	2,221,940,000
15-JUL	17.000% 03-APR-2031		15.000	112.663	4,500,000,000	5,069,835,000
15-JUL	17.000% 03-APR-2031		15.350	111.140	5,000,000,000	5,557,000,000
15-JUL	16.375% 04-MAR-2032		16.497	104.940	1,100,000	1,154,340

15-JUL	14.375% 03-FEB-2033		15.300	101.585	26,500,000	26,920,025
15-JUL	14.375% 03-FEB-2033		14.520	105.229	47,600,000	50,089,004
15-JUL	14.375% 03-FEB-2033		15.605	100.212	1,000,000,000	1,002,120,000
15-JUL	14.375% 03-FEB-2033		14.525	105.203	100,000,000	105,203,000
15-JUL	14.375% 03-FEB-2033		15.600	100.235	1,000,000,000	1,002,346,000
15-JUL	14.375% 03-FEB-2033		15.700	99.791	2,000,000,000	1,995,820,000
15-JUL	14.375% 03-FEB-2033		15.256	101.787	6,500,000	6,616,155
15-JUL	14.375% 03-FEB-2033		15.300	101.585	454,700,000	461,906,995
15-JUL	14.375% 03-FEB-2033		15.300	101.585	61,000,000	61,966,850
15-JUL	14.375% 03-FEB-2033		15.700	99.791	3,000,000,000	2,993,730,000
15-JUL	14.375% 03-FEB-2033		15.260	101.767	100,000,000	101,767,000
15-JUL	14.375% 03-FEB-2033		15.300	101.585	350,400,000	355,953,840
15-JUL	14.375% 03-FEB-2033		16.200	97.616	600,000	585,696
15-JUL	14.375% 03-FEB-2033		15.300	101.585	295,300,000	299,980,505
15-JUL	14.375% 03-FEB-2033		15.300	101.585	185,000,000	187,932,250
15-JUL	14.375% 03-FEB-2033		15.000	102.963	2,000,000	2,059,260
15-JUL	14.375% 03-FEB-2033		16.000	98.477	1,000,000,000	984,770,000
15-JUL	14.250% 22-JUN-2034		15.600	93.699	111,100,000	104,100,000
15-JUL	14.250% 22-JUN-2034		16.200	90.925	3,000,000,000	2,727,750,000
15-JUL	14.250% 22-JUN-2034		15.700	93.227	3,000,000,000	2,796,810,000
15-JUL	14.250% 22-JUN-2034		16.190	90.970	3,000,000,000	2,729,100,000
15-JUL	14.250% 22-JUN-2034		15.700	93.227	350,000,000	326,294,500
15-JUL	14.250% 22-JUN-2034		14.328	100.009	100,000,000	100,009,000
15-JUL	16.000% 14-MAY-2037		15.000	107.599	1,000,000	1,075,990
15-JUL	16.000% 14-MAY-2037		15.500	104.720	5,000,000,000	5,236,000,000
15-JUL	16.000% 14-MAY-2037		15.500	104.720	5,000,000,000	5,236,000,000
15-JUL	15.800% 23-JUN-2039		15.790	100.224	3,000,000,000	3,006,720,000

15-JUL	15.800% 23-JUN-2039		15.400	102.484	1,000,000,000	1,024,840,000
15-JUL	15.800% 23-JUN-2039		15.790	100.224	10,000,000,000	10,022,400,000
15-JUL	15.800% 23-JUN-2039		15.521	101.771	220,000,000	223,896,200
15-JUL	15.800% 23-JUN-2039		15.010	104.829	5,000,000,000	5,241,450,000
15-JUL	15.800% 23-JUN-2039		15.650	101.026	1,500,000,000	1,515,390,000
15-JUL	15.800% 23-JUN-2039		15.000	104.891	20,000,000,000	20,978,200,000
15-JUL	15.800% 23-JUN-2039		15.800	100.167	40,000,000	40,066,800
15-JUL	15.800% 23-JUN-2039		15.400	102.484	1,000,000,000	1,024,840,000
15-JUL	15.800% 23-JUN-2039		15.276	103.220	5,250,000,000	5,419,050,000
15-JUL	15.800% 23-JUN-2039		15.300	103.077	1,000,000,000	1,030,770,000
15-JUL	15.800% 23-JUN-2039		15.010	104.829	6,000,000,000	6,289,740,000
15-JUL	15.800% 23-JUN-2039		15.800	100.167	5,905,200,000	5,915,061,684
15-JUL	15.800% 23-JUN-2039		15.600	101.314	1,000,000,000	1,013,140,000
15-JUL	15.800% 23-JUN-2039		15.540	101.663	3,500,000,000	3,558,205,000
15-JUL	15.800% 23-JUN-2039		15.600	101.314	2,500,000,000	2,532,850,000
15-JUL	15.800% 23-JUN-2039		15.300	103.077	1,000,000,000	1,030,770,000
15-JUL	15.800% 23-JUN-2039		15.500	101.896	5,000,000,000	5,094,800,000
15-JUL	15.800% 23-JUN-2039		15.600	101.314	2,500,000,000	2,532,850,000
15-JUL	15.800% 23-JUN-2039		15.590	101.372	7,500,000,000	7,602,900,000
15-JUL	15.800% 23-JUN-2039		15.000	104.891	10,000,000,000	10,489,100,000
15-JUL	15.800% 23-JUN-2039		15.300	103.077	100,000,000	103,077,000
15-JUL	15.800% 23-JUN-2039		15.521	101.771	500,000,000	508,855,000
15-JUL	15.800% 23-JUN-2039		15.100	104.280	1,000,000,000	1,042,800,000
15-JUL	15.800% 23-JUN-2039		15.650	101.026	2,000,000,000	2,020,520,000
15-JUL	15.800% 23-JUN-2039		15.597	101.332	500,000,000	506,660,000
15-JUL	15.800% 23-JUN-2039		15.795	100.196	3,000,000,000	3,005,880,000
15-JUL	15.800% 23-JUN-2039		15.790	100.224	6,000,000,000	6,013,440,000
15-JUL	15.800% 23-JUN-2039		15.790	100.224	6,000,000,000	6,013,440,000

15-JUL	15.800% 23-JUN-2039		15.105	104.250	1,000,000,000	1,042,500,000
15-JUL	15.800% 23-JUN-2039		15.650	101.026	2,000,000,000	2,020,520,000
15-JUL	15.800% 23-JUN-2039		15.010	104.829	3,000,000,000	3,144,870,000
15-JUL	15.800% 23-JUN-2039		15.610	101.257	5,000,000,000	5,062,850,000
15-JUL	15.800% 23-JUN-2039		15.550	101.605	2,000,000,000	2,032,100,000
15-JUL	15.800% 23-JUN-2039		15.800	100.167	3,000,000,000	3,005,010,000
15-JUL	15.800% 23-JUN-2039		15.020	104.768	10,000,000,000	10,476,800,000
15-JUL	15.800% 23-JUN-2039		15.829	100.000	11,400,000	11,400,000
15-JUL	15.800% 23-JUN-2039		15.010	104.829	6,000,000,000	6,289,740,000
15-JUL	15.800% 23-JUN-2039		15.000	104.891	1,000,000,000	1,048,910,000
15-JUL	15.800% 23-JUN-2039		15.800	100.167	20,000,000	20,033,400
15-JUL	15.800% 23-JUN-2039		15.800	100.167	10,000,000,000	10,016,700,000
15-JUL	15.800% 23-JUN-2039		15.780	100.281	5,000,000,000	5,014,050,000
15-JUL	15.800% 23-JUN-2039		15.000	104.891	5,000,000	5,244,537
15-JUL	17.500% 01-NOV-2040		17.000	105.212	81,000,000	85,221,720
15-JUL	17.500% 01-NOV-2040		15.700	112.977	5,500,000	6,213,735
15-JUL	17.500% 01-NOV-2040		17.326	103.412	471,600,000	487,690,992
15-JUL	15.000% 18-JUN-2043		16.650	90.724	400,000	362,896
15-JUL	15.000% 18-JUN-2043		16.250	92.862	12,600,000,000	11,700,612,000
15-JUL	15.000% 18-JUN-2043		15.763	95.590	10,400,000	9,941,360
15-JUL	15.000% 18-JUN-2043		16.220	93.026	107,600,000	100,095,976
15-JUL	15.000% 18-JUN-2043		16.300	92.590	10,000,000	9,259,000
15-JUL	15.000% 18-JUN-2043		16.571	91.139	2,000,000,000	1,822,780,000
15-JUL	15.000% 18-JUN-2043		16.610	90.934	175,000,000	159,134,500
15-JUL	15.000% 18-JUN-2043		14.929	100.602	1,300,000	1,307,831
15-JUL	15.000% 18-JUN-2043		16.100	93.687	10,000,000	9,368,700
15-JUL	15.000% 18-JUN-2043		16.100	93.687	100,000	93,687
15-JUL	15.000% 18-JUN-2043		15.763	95.590	250,000,000	238,975,000

15-JUL	15.000% 18-JUN-2043		16.100	93.687	5,400,000	5,059,098
15-JUL	15.000% 18-JUN-2043		16.571	91.139	2,000,000,000	1,822,780,000
15-JUL	15.000% 18-JUN-2043		16.400	92.050	120,000,000	110,460,000
15-JUL	15.000% 18-JUN-2043		15.500	97.123	2,000,000	1,942,460
15-JUL	15.000% 18-JUN-2043		16.610	90.934	65,000,000	59,107,100
15-JUL	15.000% 18-JUN-2043		16.650	90.724	60,000,000	54,434,400
15-JUL	15.000% 18-JUN-2043		15.470	97.300	20,000,000	19,460,000
15-JUL	15.000% 18-JUN-2043		16.300	92.590	82,600,000	76,479,340
15-JUL	15.000% 18-JUN-2043		16.260	92.808	2,000,000,000	1,856,160,000
15-JUL	15.000% 18-JUN-2043		16.260	92.808	2,000,000,000	1,856,160,000
15-JUL	15.000% 18-JUN-2043		15.000	100.159	700,000	701,113
15-JUL	15.000% 18-JUN-2043		15.500	97.123	20,600,000	20,007,338
15-JUL	15.000% 18-JUN-2043		16.300	92.590	25,000,000	23,147,500
15-JUL	15.000% 18-JUN-2043		16.610	90.934	25,000,000	22,733,500
15-JUL	15.000% 18-JUN-2043		16.260	92.808	2,000,000,000	1,856,160,000
15-JUL	15.000% 18-JUN-2043		16.571	91.139	2,000,000,000	1,822,780,000
15-JUL	15.000% 18-JUN-2043		16.021	94.125	1,400,000	1,317,750
15-JUL	15.000% 18-JUN-2043		15.520	97.003	61,900,000	60,044,857
15-JUL	15.000% 18-JUN-2043		16.100	93.687	82,600,000	77,385,462
15-JUL	15.000% 18-JUN-2043		16.620	90.881	445,000,000	404,420,450
15-JUL	15.000% 18-JUN-2043		17.024	88.805	2,000,000,000	1,776,100,000
15-JUL	15.000% 18-JUN-2043		17.000	88.925	20,000,000	17,784,912
15-JUL	15.000% 18-JUN-2043		15.500	97.123	5,000,000	4,856,150
15-JUL	15.000% 18-JUN-2043		16.610	90.934	180,000,000	163,681,200
15-JUL	15.000% 18-JUN-2043		15.763	95.590	100,000,000	95,590,000
15-JUL	15.000% 18-JUN-2043		15.470	97.300	35,000,000	34,055,000
15-JUL	15.000% 18-JUN-2043		16.000	94.245	105,800,000	99,711,210
15-JUL	15.000% 18-JUN-2043		15.500	97.123	35,000,000	33,993,050

15-JUL	15.000% 18-JUN-2043		16.260	92.808	2,000,000,000	1,856,160,000
15-JUL	15.000% 18-JUN-2043		16.571	91.139	2,000,000,000	1,822,780,000
TOTAL					294,918,200,000	