

Government Securities Daily Secondary Market Report for 17-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
17-JUL	0.000% 26-SEP-2024	11.537	12.086	97.805	90,300,000	88,317,915
17-JUL	0.000% 10-OCT-2024	9.005	9.321	97.946	1,000,000,000	979,460,000
17-JUL	0.000% 10-OCT-2024	9.005	9.321	97.946	189,000,000	185,117,940
17-JUL	0.000% 10-OCT-2024	9.001	9.316	97.947	189,000,000	185,119,830
17-JUL	0.000% 10-OCT-2024	9.001	9.316	97.947	1,000,000,000	979,470,000
17-JUL	0.000% 21-NOV-2024	9.999	10.328	96.638	1,034,800,000	1,000,010,024
17-JUL	0.000% 02-JAN-2025	11.499	11.855	94.945	260,200,000	247,046,890
17-JUL	0.000% 30-JAN-2025	10.000	10.230	94.879	247,700,000	235,015,283
17-JUL	0.000% 10-APR-2025	10.999	11.159	92.553	32,400,000	29,987,172
17-JUL	0.000% 19-JUN-2025	12.000	12.053	90.026	688,700,000	620,009,062
17-JUL	0.000% 03-JUL-2025	10.000	10.019	91.227	39,500,000	36,034,665
17-JUL	14.000% 29-MAY-2025		14.001	101.800	18,000,000	18,324,000
17-JUL	13.500% 09-JUL-2026		14.111	99.190	20,200,000	20,036,380
17-JUL	13.500% 09-JUL-2026		15.210	97.378	192,900,000	187,842,162
17-JUL	14.125% 13-JAN-2028		14.531	105.938	37,700,000	39,938,626
17-JUL	14.125% 13-JAN-2028		14.608	105.735	18,900,000	19,983,915
17-JUL	14.125% 13-JAN-2028		15.000	104.704	34,600,000	36,227,584
17-JUL	14.250% 23-AUG-2029		14.500	104.514	95,000,000	99,288,300
17-JUL	14.250% 23-AUG-2029		16.415	98.085	125,000,000	122,606,250
17-JUL	14.250% 23-AUG-2029		15.010	102.745	1,560,500,000	1,603,335,725
17-JUL	14.250% 23-AUG-2029		15.010	102.745	2,000,000,000	2,054,900,000
17-JUL	14.250% 23-AUG-2029		15.010	102.745	1,322,700,000	1,359,008,115
17-JUL	14.250% 23-AUG-2029		15.010	102.745	339,500,000	348,819,275
17-JUL	14.250% 23-AUG-2029		15.010	102.745	1,991,900,000	2,046,577,655
17-JUL	14.250% 23-AUG-2029		14.888	103.164	13,500,000	13,927,140
17-JUL	14.250% 23-AUG-2029		14.211	105.535	95,000,000	100,258,358

17-JUL	14.250% 23-AUG-2029		15.010	102.745	272,600,000	280,082,870
17-JUL	14.250% 23-AUG-2029		15.010	102.745	1,276,400,000	1,311,437,180
17-JUL	14.250% 23-AUG-2029		15.010	102.745	139,000,000	142,815,550
17-JUL	14.250% 23-AUG-2029		15.010	102.745	269,400,000	276,795,030
17-JUL	14.250% 23-AUG-2029		15.000	102.780	13,054,800,000	13,417,723,440
17-JUL	14.250% 23-AUG-2029		15.010	102.745	313,400,000	322,002,830
17-JUL	14.250% 23-AUG-2029		15.010	102.745	465,100,000	477,866,995
17-JUL	14.250% 23-AUG-2029		15.010	102.745	759,600,000	780,451,020
17-JUL	14.250% 23-AUG-2029		15.010	102.745	514,800,000	528,931,260
17-JUL	14.250% 23-AUG-2029		15.010	102.745	538,200,000	552,973,590
17-JUL	14.250% 23-AUG-2029		15.010	102.745	524,500,000	538,897,525
17-JUL	14.250% 23-AUG-2029		15.010	102.745	398,200,000	409,130,590
17-JUL	14.250% 23-AUG-2029		15.010	102.745	244,100,000	250,800,545
17-JUL	14.375% 03-FEB-2033		15.300	101.667	4,500,000,000	4,575,015,000
17-JUL	14.375% 03-FEB-2033		15.870	99.126	5,000,000,000	4,956,300,000
17-JUL	14.375% 03-FEB-2033		17.000	94.370	70,000,000	66,059,000
17-JUL	14.375% 03-FEB-2033		14.709	104.411	47,900,000	50,012,869
17-JUL	14.375% 03-FEB-2033		15.869	99.130	5,000,000,000	4,956,500,000
17-JUL	14.375% 03-FEB-2033		15.610	100.273	5,000,000,000	5,013,650,000
17-JUL	14.375% 03-FEB-2033		15.400	101.214	50,000,000	50,607,000
17-JUL	14.375% 03-FEB-2033		15.611	100.268	5,000,000,000	5,013,400,000
17-JUL	14.375% 03-FEB-2033		14.500	105.406	19,000,000	20,027,140
17-JUL	14.250% 22-JUN-2034		15.600	93.775	23,800,000	22,318,450
17-JUL	14.250% 22-JUN-2034		14.884	97.249	50,000,000	48,624,500
17-JUL	14.250% 22-JUN-2034		14.300	100.231	249,500,000	250,076,345
17-JUL	14.250% 22-JUN-2034		14.884	97.249	26,000,000	25,284,740
17-JUL	16.250% 08-NOV-2035		15.900	104.204	2,000,000	2,084,080
17-JUL	16.000% 14-MAY-2037		16.360	100.140	57,000,000	57,079,800

17-JUL	16.000% 14-MAY-2037		15.900	102.592	9,800,000	10,054,016
17-JUL	16.000% 14-MAY-2037		15.000	107.684	40,000,000	43,073,600
17-JUL	15.800% 23-JUN-2039		15.837	100.042	99,900,000	99,941,958
17-JUL	15.800% 23-JUN-2039		15.590	101.456	1,500,000,000	1,521,840,000
17-JUL	15.800% 23-JUN-2039		15.000	104.974	500,000,000	524,870,000
17-JUL	15.800% 23-JUN-2039		17.771	90.026	1,100,000,000	990,286,000
17-JUL	15.800% 23-JUN-2039		15.300	103.160	28,800,000	29,710,080
17-JUL	15.800% 23-JUN-2039		15.800	100.251	99,900,000	100,150,749
17-JUL	15.800% 23-JUN-2039		15.790	100.308	5,000,000,000	5,015,400,000
17-JUL	15.800% 23-JUN-2039		15.201	103.753	1,500,000,000	1,556,295,000
17-JUL	15.800% 23-JUN-2039		15.200	103.759	1,500,000,000	1,556,385,000
17-JUL	17.500% 01-NOV-2040		15.950	111.501	1,903,600,000	2,122,533,036
17-JUL	17.750% 08-MAY-2042		16.500	109.403	700,000	765,821
17-JUL	18.500% 14-AUG-2042		16.500	118.073	2,300,000	2,715,679
17-JUL	15.000% 18-JUN-2043		15.777	95.589	24,000,000	22,941,360
17-JUL	15.000% 18-JUN-2043		15.777	95.589	105,000,000	100,368,450
17-JUL	15.000% 18-JUN-2043		15.777	95.589	24,000,000	22,941,360
17-JUL	15.000% 18-JUN-2043		15.479	97.325	75,000,000	72,993,750
17-JUL	15.000% 18-JUN-2043		15.007	100.199	35,000,000	35,069,650
17-JUL	15.000% 18-JUN-2043		15.507	97.162	180,000,000	174,892,274
17-JUL	15.000% 18-JUN-2043		15.854	95.149	100,000,000	95,149,000
17-JUL	15.000% 18-JUN-2043		15.479	97.325	36,000,000	35,037,000
17-JUL	15.000% 18-JUN-2043		15.000	100.239	50,000,000	50,119,500
17-JUL	15.000% 18-JUN-2043		15.479	97.325	80,000,000	77,860,000
17-JUL	15.000% 18-JUN-2043		17.081	88.595	108,000,000	95,682,600
17-JUL	15.000% 18-JUN-2043		15.500	97.202	110,000,000	106,922,455
17-JUL	15.000% 18-JUN-2043		16.007	94.285	250,000,000	235,712,000
17-JUL	15.000% 18-JUN-2043		15.500	97.202	15,000,000	14,580,300

17-JUL	15.000% 18-JUN-2043		15.479	97.325	53,000,000	51,582,250
17-JUL	15.000% 18-JUN-2043		15.479	97.325	180,000,000	175,185,000
17-JUL	15.000% 18-JUN-2043		16.800	90.026	1,100,000,000	990,286,000
17-JUL	15.000% 18-JUN-2043		15.479	97.325	51,000,000	49,635,750
17-JUL	15.000% 18-JUN-2043		15.777	95.589	400,000,000	382,356,000
TOTAL					72,763,300,000	