

Government Securities Daily Secondary Market Report for 13-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
13-JUN	0.000% 25-JUL-2024	11.001	11.551	98.750	60,000,000	59,250,000
13-JUN	0.000% 26-SEP-2024	12.750	13.339	96.462	73,000,000	70,417,260
13-JUN	0.000% 10-APR-2025	12.300	12.429	90.791	220,300,000	200,012,573
13-JUN	0.000% 05-JUN-2025	13.300	13.319	88.489	1,130,100,000	1,000,014,189
13-JUN	14.000% 29-MAY-2025		14.250	100.304	30,000,000,000	30,091,200,000
13-JUN	14.000% 29-MAY-2025		14.250	100.304	30,000,000,000	30,091,200,000
13-JUN	14.000% 29-MAY-2025		12.750	101.622	39,700,000	40,343,934
13-JUN	13.500% 09-JUL-2026		15.300	102.576	1,000,000,000	1,025,760,000
13-JUN	13.500% 09-JUL-2026		15.300	102.576	1,000,000,000	1,025,760,000
13-JUN	13.500% 09-JUL-2026		15.601	102.070	2,000,000	2,041,400
13-JUN	13.500% 09-JUL-2026		11.446	109.391	9,900,000	10,829,709
13-JUN	13.500% 09-JUL-2026		15.400	102.407	4,800,000	4,915,536
13-JUN	13.500% 09-JUL-2026		15.500	102.239	2,000,000,000	2,044,780,000
13-JUN	13.500% 09-JUL-2026		15.250	102.660	1,000,000,000	1,026,600,000
13-JUN	13.500% 09-JUL-2026		13.543	105.607	11,400,000	12,039,198
13-JUN	13.500% 09-JUL-2026		15.500	102.239	20,000,000,000	20,447,800,000
13-JUN	13.500% 09-JUL-2026		15.500	102.239	30,000,000,000	30,671,700,000
13-JUN	13.500% 09-JUL-2026		15.500	102.239	10,000,000,000	10,223,900,000
13-JUN	13.500% 09-JUL-2026		13.300	106.036	11,300,000	11,982,068
13-JUN	13.500% 09-JUL-2026		15.500	102.239	4,000,000,000	4,089,560,000
13-JUN	16.000% 06-MAY-2027		15.519	102.585	52,500,000	53,857,125
13-JUN	14.125% 13-JAN-2028		14.129	105.657	40,000,000	42,262,800
13-JUN	14.250% 23-AUG-2029		15.700	99.010	10,000,000,000	9,901,000,000
13-JUN	14.375% 03-FEB-2033		16.000	97.153	3,500,000,000	3,400,355,000

13-JUN	14.375% 03-FEB-2033		16.050	96.936	900,000,000	872,424,000
13-JUN	14.375% 03-FEB-2033		16.250	96.073	5,000,000	4,803,650
13-JUN	14.375% 03-FEB-2033		16.250	96.073	8,000,000	7,685,840
13-JUN	14.375% 03-FEB-2033		16.000	97.153	3,500,000,000	3,400,355,000
13-JUN	14.375% 03-FEB-2033		16.210	96.247	9,000,000	8,662,230
13-JUN	14.375% 03-FEB-2033		16.000	97.153	100,000,000	97,153,000
13-JUN	14.375% 03-FEB-2033		16.000	97.153	1,000,000,000	971,530,000
13-JUN	14.250% 22-JUN-2034		14.300	106.015	17,500,000	18,552,625
13-JUN	16.250% 08-NOV-2035		15.089	107.146	788,000,000	844,310,480
13-JUN	16.250% 08-NOV-2035		15.092	107.129	788,000,000	844,176,520
13-JUN	16.000% 14-MAY-2037		16.400	98.470	500,000,000	492,350,000
13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.208	99.480	160,000,000	159,168,000
13-JUN	16.000% 14-MAY-2037		16.495	97.977	3,000,000,000	2,939,310,000
13-JUN	16.000% 14-MAY-2037		16.205	99.496	3,500,000,000	3,482,360,000
13-JUN	16.000% 14-MAY-2037		16.650	97.180	3,000,000,000	2,915,400,000
13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		15.791	101.732	27,000,000	27,467,640
13-JUN	16.000% 14-MAY-2037		16.200	99.523	300,000,000	298,569,000
13-JUN	16.000% 14-MAY-2037		16.200	99.523	200,000,000	199,046,000
13-JUN	16.000% 14-MAY-2037		16.000	100.594	80,000,000	80,475,000
13-JUN	16.000% 14-MAY-2037		16.200	99.523	300,000,000	298,569,000
13-JUN	16.000% 14-MAY-2037		15.000	106.239	1,500,000,000	1,593,585,000

13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		16.265	99.180	15,000,000	14,877,000
13-JUN	16.000% 14-MAY-2037		15.791	101.732	100,000,000	101,732,000
13-JUN	16.000% 14-MAY-2037		15.791	101.732	120,000,000	122,078,400
13-JUN	16.000% 14-MAY-2037		16.200	99.523	3,000,000,000	2,985,690,000
13-JUN	16.000% 14-MAY-2037		15.500	103.354	483,800,000	500,028,226
13-JUN	16.000% 14-MAY-2037		17.650	92.287	150,000,000	138,430,500
13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.205	99.496	3,500,000,000	3,482,360,000
13-JUN	16.000% 14-MAY-2037		16.077	100.180	100,000,000	100,180,000
13-JUN	16.000% 14-MAY-2037		15.791	101.732	980,000,000	996,973,600
13-JUN	16.000% 14-MAY-2037		16.200	99.523	1,400,000,000	1,393,322,000
13-JUN	16.000% 14-MAY-2037		16.200	99.523	1,800,000,000	1,791,414,000
13-JUN	16.000% 14-MAY-2037		16.020	100.486	20,000,000,000	20,097,200,000
13-JUN	16.000% 14-MAY-2037		16.600	97.436	100,000,000	97,436,000
13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		16.030	100.432	2,500,000,000	2,510,800,000
13-JUN	16.000% 14-MAY-2037		16.500	97.951	860,000,000	842,378,600
13-JUN	16.000% 14-MAY-2037		16.709	96.883	10,500,000	10,172,715
13-JUN	16.000% 14-MAY-2037		15.000	106.238	1,500,000,000	1,593,570,000
13-JUN	16.000% 14-MAY-2037		16.470	98.106	300,000,000	294,318,000
13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.400	98.470	500,000,000	492,350,000

13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.450	98.210	2,500,000,000	2,455,250,000
13-JUN	16.000% 14-MAY-2037		16.600	97.436	11,600,000,000	11,302,576,000
13-JUN	16.000% 14-MAY-2037		16.100	100.056	200,000,000	200,112,000
13-JUN	16.000% 14-MAY-2037		16.000	100.594	200,000,000	201,187,000
13-JUN	16.000% 14-MAY-2037		16.120	99.949	45,000,000	44,977,050
13-JUN	16.000% 14-MAY-2037		16.700	96.925	3,000,000,000	2,907,750,000
13-JUN	16.000% 14-MAY-2037		16.120	99.949	100,000,000	99,949,000
13-JUN	17.500% 01-NOV-2040		17.500	100.973	3,300,000	3,332,109
13-JUN	17.500% 01-NOV-2040		17.650	100.175	425,700,000	426,444,975
13-JUN	17.500% 01-NOV-2040		16.750	105.134	5,000,000	5,256,700
13-JUN	17.750% 08-MAY-2042		16.110	110.209	30,000,000	33,062,700
13-JUN	17.750% 08-MAY-2042		16.100	110.272	30,000,000	33,081,600
13-JUN	17.750% 08-MAY-2042		16.000	110.907	32,500,000	36,044,775
13-JUN	18.500% 14-AUG-2042		16.310	117.548	2,200,000,000	2,586,056,000
13-JUN	18.500% 14-AUG-2042		16.300	117.612	2,200,000,000	2,587,464,000
13-JUN	18.500% 14-AUG-2042		17.878	108.208	814,200,000	881,029,536
13-JUN	18.500% 14-AUG-2042		17.259	111.726	16,800,000	18,769,968
13-JUN	15.000% 18-JUN-2043		17.000	95.065	20,000,000	19,013,000
13-JUN	15.000% 18-JUN-2043		16.200	99.280	30,000,000	29,784,000
13-JUN	15.000% 18-JUN-2043		17.000	95.065	11,000,000	10,457,107
13-JUN	15.000% 18-JUN-2043		15.299	104.474	50,000,000	52,237,000
13-JUN	15.000% 18-JUN-2043		17.000	95.065	74,000,000	70,347,812
13-JUN	15.000% 18-JUN-2043		15.000	106.310	1,000,000,000	1,063,100,000
13-JUN	15.000% 18-JUN-2043		17.000	95.065	270,000,000	256,675,500
13-JUN	15.000% 18-JUN-2043		17.000	95.065	250,000,000	237,662,500
13-JUN	15.000% 18-JUN-2043		17.000	95.065	1,050,000,000	998,182,500
13-JUN	15.000% 18-JUN-2043		16.991	95.108	50,000,000	47,554,000

13-JUN	15.000% 18-JUN-2043		16.950	95.318	3,200,000	3,050,176
13-JUN	15.000% 18-JUN-2043		15.952	100.658	20,000,000	20,131,600
13-JUN	15.000% 18-JUN-2043		16.800	96.086	86,000,000	82,633,960
13-JUN	15.000% 18-JUN-2043		17.000	95.065	54,000,000	51,335,100
13-JUN	15.000% 18-JUN-2043		16.950	95.318	180,000,000	171,572,400
13-JUN	15.000% 18-JUN-2043		15.250	104.770	3,900,000	4,086,030
13-JUN	15.000% 18-JUN-2043		15.952	100.658	50,000,000	50,329,000
13-JUN	15.000% 18-JUN-2043		16.991	95.108	50,000,000	47,554,000
13-JUN	15.000% 18-JUN-2043		17.500	92.601	13,000,000	12,038,130
13-JUN	15.000% 18-JUN-2043		16.200	99.280	7,600,000	7,545,280
13-JUN	15.000% 18-JUN-2043		15.000	106.311	1,000,000,000	1,063,110,000
13-JUN	15.000% 18-JUN-2043		17.000	95.065	5,000,000,000	4,753,250,000
13-JUN	15.000% 18-JUN-2043		17.000	95.065	100,000,000	95,065,000
13-JUN	15.000% 18-JUN-2043		17.000	95.065	1,000,000,000	950,650,000
13-JUN	15.000% 18-JUN-2043		17.000	95.065	1,200,000	1,140,780
13-JUN	15.000% 18-JUN-2043		16.900	95.573	30,000,000,000	28,671,900,000
13-JUN	15.000% 18-JUN-2043		16.900	95.573	31,000,000	29,627,630
13-JUN	15.000% 18-JUN-2043		16.800	96.086	1,500,000	1,441,287
13-JUN	15.000% 18-JUN-2043		17.000	95.065	133,000,000	126,436,450
13-JUN	15.000% 18-JUN-2043		17.000	95.065	40,000,000	38,026,000
13-JUN	15.000% 18-JUN-2043		16.950	95.318	50,000,000	47,659,000
13-JUN	15.000% 18-JUN-2043		16.200	99.280	40,000,000	39,712,000
13-JUN	15.000% 18-JUN-2043		16.200	99.280	5,000,000	4,964,000
13-JUN	15.000% 18-JUN-2043		16.800	96.086	4,000,000	3,843,440
13-JUN	15.000% 18-JUN-2043		15.743	101.853	1,600,000	1,629,648
TOTAL					300,339,300,000	