

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

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
17-JUN	0.000% 24-OCT-2024	11.210	11.621	96.189	35,000,000,000	33,666,150,000
17-JUN	0.000% 07-NOV-2024	8.501	8.722	96.777	5,000,000,000	4,838,850,000
17-JUN	0.000% 21-NOV-2024	8.499	8.706	96.473	10,000,000,000	9,647,300,000
17-JUN	0.000% 21-NOV-2024	8.499	8.706	96.473	5,000,000,000	4,823,650,000
17-JUN	0.000% 05-DEC-2024	13.001	13.451	94.259	1,000,000	942,590
17-JUN	0.000% 05-JUN-2025	11.500	11.521	89.991	400,000	359,964
17-JUN	14.000% 08-AUG-2024		9.137	105.643	25,000,000,000	26,410,750,000
17-JUN	14.000% 08-AUG-2024		10.361	105.467	40,000,000,000	42,186,800,000
17-JUN	14.000% 29-MAY-2025		13.329	101.253	80,000,000	81,002,400
17-JUN	13.500% 09-JUL-2026		15.001	103.247	15,000,000	15,487,000
17-JUN	13.500% 09-JUL-2026		15.250	102.826	15,000,000	15,423,900
17-JUN	16.000% 06-MAY-2027		14.300	105.584	300,000,000	316,752,000
17-JUN	16.000% 06-MAY-2027		14.383	105.388	379,600,000	400,052,848
17-JUN	14.250% 23-AUG-2029		17.123	94.557	200,000,000	189,114,000
17-JUN	17.000% 03-APR-2031		16.250	106.076	450,000,000	477,343,000
17-JUN	17.000% 03-APR-2031		15.105	110.953	80,000,000	88,762,400
17-JUN	17.000% 03-APR-2031		16.650	104.446	76,300,000	79,692,298
17-JUN	14.375% 03-FEB-2033		15.828	98.071	101,900,000	99,934,349
17-JUN	16.000% 14-MAY-2037		15.750	102.129	49,000,000	50,043,210
17-JUN	16.000% 14-MAY-2037		16.000	100.764	25,000,000	25,191,000
17-JUN	16.000% 14-MAY-2037		15.839	101.640	110,000,000	111,804,000
17-JUN	16.000% 14-MAY-2037		15.523	103.397	14,000,000	14,475,580
17-JUN	16.000% 14-MAY-2037		15.523	103.397	10,000,000	10,339,700
17-JUN	16.000% 14-MAY-2037		15.839	101.641	300,000,000	304,923,000
17-JUN	16.000% 14-MAY-2037		16.450	98.381	105,000,000	103,300,050

17-JUN	16.000% 14-MAY-2037		15.839	101.640	9,000,000	9,147,600
17-JUN	16.000% 14-MAY-2037		15.839	101.640	100,000,000	101,640,000
17-JUN	16.000% 14-MAY-2037		16.024	100.636	40,000,000	40,254,400
17-JUN	16.000% 14-MAY-2037		15.839	101.641	100,000,000	101,641,000
17-JUN	16.000% 14-MAY-2037		15.700	102.406	100,000,000	102,406,000
17-JUN	16.000% 14-MAY-2037		16.269	99.326	145,600,000	144,618,656
17-JUN	17.500% 01-NOV-2040		17.000	103.900	7,000,000	7,272,983
17-JUN	15.000% 18-JUN-2043		17.000	95.237	30,000,000	28,571,000
17-JUN	15.000% 18-JUN-2043		16.840	96.050	200,000,000	192,100,000
17-JUN	15.000% 18-JUN-2043		16.700	96.775	620,000,000	600,005,000
17-JUN	15.000% 18-JUN-2043		16.000	100.560	56,600,000	56,916,960
17-JUN	15.000% 18-JUN-2043		16.900	95.743	10,500,000	10,053,015
17-JUN	15.000% 18-JUN-2043		16.950	95.489	1,000,000,000	954,890,000
17-JUN	15.000% 18-JUN-2043		15.500	103.440	77,300,000	79,959,120
17-JUN	15.000% 18-JUN-2043		16.900	95.743	3,175,000,000	3,039,840,250
17-JUN	15.000% 18-JUN-2043		17.300	93.742	90,000,000	84,368,070
17-JUN	15.000% 18-JUN-2043		16.329	98.743	100,000,000	98,743,000
17-JUN	15.000% 18-JUN-2043		16.975	95.362	5,000,000,000	4,768,100,000
17-JUN	15.000% 18-JUN-2043		16.958	95.448	30,000,000,000	28,634,400,000
17-JUN	15.000% 18-JUN-2043		16.500	97.828	4,100,000	4,010,948
17-JUN	15.000% 18-JUN-2043		17.000	95.235	14,000,000	13,332,930
TOTAL					163,191,300,000	