

Government Securities Daily Secondary Market Report for 18-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
18-JUN	0.000% 01-AUG-2024	10.501	10.999	98.750	30,000,000,000	29,625,000,000
18-JUN	0.000% 26-SEP-2024	11.755	12.265	96.880	5,000,000	4,844,000
18-JUN	0.000% 07-NOV-2024	8.486	8.708	96.804	5,000,000,000	4,840,200,000
18-JUN	0.000% 21-NOV-2024	8.486	8.693	96.500	5,000,000,000	4,825,000,000
18-JUN	0.000% 21-NOV-2024	8.486	8.693	96.500	10,000,000,000	9,650,000,000
18-JUN	0.000% 05-DEC-2024	11.250	11.589	95.021	10,000,000,000	9,502,100,000
18-JUN	0.000% 05-DEC-2024	9.500	9.741	95.763	18,000,000	17,237,340
18-JUN	0.000% 30-JAN-2025	13.201	13.529	92.444	2,000,000	1,848,880
18-JUN	14.000% 08-AUG-2024		10.801	105.434	50,000,000,000	52,717,000,000
18-JUN	14.000% 08-AUG-2024		10.762	105.440	50,000,000,000	52,720,000,000
18-JUN	14.000% 29-MAY-2025		14.287	100.462	30,000,000,000	30,138,600,000
18-JUN	14.000% 29-MAY-2025		14.250	100.494	25,000,000,000	25,123,500,000
18-JUN	14.000% 29-MAY-2025		14.287	100.462	30,000,000,000	30,138,600,000
18-JUN	19.500% 18-DEC-2025		14.844	115.721	5,000,000	5,786,074
18-JUN	13.500% 09-JUL-2026		15.250	102.868	795,000,000	817,800,600
18-JUN	16.000% 06-MAY-2027		12.210	110.720	10,785,000,000	11,941,152,000
18-JUN	16.000% 06-MAY-2027		15.500	102.838	30,000,000,000	30,851,400,000
18-JUN	14.125% 13-JAN-2028		15.433	102.363	30,000,000,000	30,708,900,000
18-JUN	14.125% 13-JAN-2028		15.273	102.782	20,000,000,000	20,556,400,000
18-JUN	17.000% 03-APR-2031		16.250	106.122	94,500,000	100,285,000
18-JUN	16.375% 04-MAR-2032		16.290	104.605	3,000,000,000	3,138,150,000
18-JUN	16.375% 04-MAR-2032		15.002	110.408	3,000,000,000	3,312,240,000
18-JUN	16.375% 04-MAR-2032		15.000	110.418	3,000,000,000	3,312,540,000

18-JUN	16.375% 04-MAR-2032		16.300	104.562	3,000,000,000	3,136,860,000
18-JUN	15.000% 20-MAY-2032		16.351	94.862	4,470,900,000	4,241,185,158
18-JUN	15.000% 20-MAY-2032		16.349	94.872	4,470,900,000	4,241,632,248
18-JUN	14.375% 03-FEB-2033		16.134	96.776	3,860,300,000	3,735,843,928
18-JUN	14.375% 03-FEB-2033		16.440	95.472	3,360,300,000	3,208,145,616
18-JUN	14.375% 03-FEB-2033		15.800	98.235	100,400,000	98,627,940
18-JUN	14.375% 03-FEB-2033		16.140	96.754	3,860,300,000	3,734,994,662
18-JUN	14.375% 03-FEB-2033		16.440	95.472	500,000,000	477,360,000
18-JUN	14.250% 22-JUN-2034		16.499	95.618	942,300,000	901,008,414
18-JUN	14.250% 22-JUN-2034		16.501	95.608	942,300,000	900,914,184
18-JUN	16.250% 08-NOV-2035		16.500	99.854	40,500,000	40,440,870
18-JUN	16.250% 08-NOV-2035		15.090	107.354	788,000,000	845,949,520
18-JUN	16.250% 08-NOV-2035		15.093	107.337	788,000,000	845,815,560
18-JUN	16.000% 14-MAY-2037		16.008	100.764	105,000,000	105,802,200
18-JUN	16.000% 14-MAY-2037		16.400	98.684	500,000,000	493,420,000
18-JUN	16.000% 14-MAY-2037		15.180	105.397	35,000,000	36,888,950
18-JUN	16.000% 14-MAY-2037		16.901	96.126	1,051,800,000	1,011,053,268
18-JUN	16.000% 14-MAY-2037		15.727	102.299	180,000,000	184,138,200
18-JUN	16.000% 14-MAY-2037		15.727	102.299	36,000,000	36,827,640
18-JUN	16.000% 14-MAY-2037		14.109	111.919	100,000	111,919
18-JUN	16.000% 14-MAY-2037		16.400	98.684	2,000,000,000	1,973,680,000
18-JUN	16.000% 14-MAY-2037		16.450	98.424	5,600,000	5,511,744
18-JUN	16.000% 14-MAY-2037		16.008	100.764	35,500,000	35,771,220
18-JUN	16.000% 14-MAY-2037		16.899	96.136	1,051,800,000	1,011,158,448
18-JUN	16.000% 14-MAY-2037		15.727	102.299	15,000,000	15,344,850
18-JUN	17.500% 01-NOV-2040		17.700	100.145	20,000,000	20,029,000

18-JUN	17.750% 08-MAY-2042		16.900	105.649	11,800,000	12,466,582
18-JUN	15.000% 18-JUN-2043		16.500	97.871	4,000,000	3,914,840
18-JUN	15.000% 18-JUN-2043		15.800	101.736	1,000,000,000	1,017,360,000
18-JUN	15.000% 18-JUN-2043		17.000	95.278	40,000,000	38,111,200
18-JUN	15.000% 18-JUN-2043		16.956	95.499	1,500,000,000	1,432,485,000
18-JUN	15.000% 18-JUN-2043		16.330	98.783	2,500,000	2,469,575
18-JUN	15.000% 18-JUN-2043		16.000	100.602	10,000,000	10,060,200
18-JUN	15.000% 18-JUN-2043		16.900	95.786	50,000,000	47,893,000
18-JUN	15.000% 18-JUN-2043		16.000	100.602	50,000,000	50,301,000
18-JUN	15.000% 18-JUN-2043		16.750	96.558	20,000,000	19,311,600
18-JUN	15.000% 18-JUN-2043		16.500	97.871	2,200,000	2,153,162
18-JUN	15.000% 18-JUN-2043		16.600	97.341	50,000,000	48,670,500
18-JUN	15.000% 18-JUN-2043		16.850	96.042	26,100,000	25,066,962
18-JUN	15.000% 18-JUN-2043		16.950	95.531	291,000,000	277,995,210
18-JUN	15.000% 18-JUN-2043		16.300	98.946	8,000,000	7,915,680
18-JUN	15.000% 18-JUN-2043		16.900	95.786	100,000,000	95,786,000
18-JUN	15.000% 18-JUN-2043		16.200	99.492	150,000,000	149,238,654
TOTAL					381,180,100,000	