

Government Securities Daily Secondary Market Report for 21-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
21-JUN	0.000% 18-JUL-2024	10.545	11.076	99.226	40,000,000,000	39,690,400,000
21-JUN	0.000% 18-JUL-2024	10.408	10.924	99.236	40,000,000,000	39,694,400,000
21-JUN	0.000% 12-SEP-2024	10.740	11.194	97.616	30,000,000,000	29,284,800,000
21-JUN	0.000% 12-SEP-2024	9.007	9.325	97.993	203,500,000	199,415,755
21-JUN	0.000% 12-SEP-2024	9.007	9.325	97.993	771,400,000	755,918,002
21-JUN	0.000% 12-SEP-2024	9.002	9.320	97.994	203,500,000	199,417,790
21-JUN	0.000% 12-SEP-2024	9.002	9.320	97.994	771,400,000	755,925,716
21-JUN	0.000% 26-SEP-2024	8.500	8.769	97.791	102,300,000	100,040,193
21-JUN	0.000% 05-DEC-2024	11.593	11.958	94.963	3,000,000	2,848,892
21-JUN	0.000% 05-DEC-2024	10.000	10.272	95.625	5,000,000	4,781,250
21-JUN	0.000% 05-DEC-2024	10.000	10.272	95.625	31,400,000	30,026,250
21-JUN	0.000% 05-DEC-2024	9.501	9.747	95.834	200,000	191,668
21-JUN	0.000% 19-DEC-2024	26.948	28.780	88.212	400,000,000	352,848,000
21-JUN	0.000% 19-DEC-2024	12.671	13.076	94.088	14,000,000	13,172,320
21-JUN	0.000% 19-DEC-2024	12.671	13.076	94.088	300,000,000	282,264,000
21-JUN	0.000% 19-DEC-2024	12.400	12.788	94.207	400,000,000	376,828,000
21-JUN	0.000% 19-DEC-2024	11.999	12.362	94.384	317,000,000	299,197,280
21-JUN	0.000% 19-DEC-2024	11.999	12.362	94.384	50,000,000	47,192,000
21-JUN	0.000% 19-DEC-2024	10.001	10.253	95.275	105,000,000	100,038,750
21-JUN	0.000% 02-JAN-2025	14.000	14.455	93.041	10,800,000	10,048,428
21-JUN	0.000% 13-FEB-2025	12.401	12.667	92.548	2,000,000	1,850,960
21-JUN	0.000% 10-APR-2025	11.500	11.627	91.549	27,300,000	24,992,877
21-JUN	0.000% 10-APR-2025	11.500	11.627	91.549	76,500,000	70,034,985
21-JUN	0.000% 10-APR-2025	11.037	11.155	91.861	5,400,000	4,960,494
21-JUN	0.000% 19-JUN-2025	13.538	13.543	88.134	3,000,000	2,644,020
21-JUN	0.000% 19-JUN-2025	13.538	13.543	88.134	200,300,000	176,532,402
21-JUN	0.000% 19-JUN-2025	13.538	13.543	88.134	2,000,000,000	1,762,680,000

21-JUN	0.000% 19-JUN-2025	13.538	13.543	88.134	1,360,000,000	1,198,622,400
21-JUN	0.000% 19-JUN-2025	13.437	13.442	88.212	400,000,000	352,848,000
21-JUN	0.000% 19-JUN-2025	13.399	13.404	88.241	12,000,000,000	10,588,920,000
21-JUN	0.000% 19-JUN-2025	13.399	13.404	88.241	125,000,000	110,301,250
21-JUN	14.000% 01-AUG-2024		12.024	105.602	140,000,000	147,842,800
21-JUN	14.000% 08-AUG-2024		10.967	105.504	200,000,000	211,008,000
21-JUN	17.000% 16-JAN-2025		13.303	109.185	50,000,000,000	54,592,500,000
21-JUN	14.000% 29-MAY-2025		13.450	101.293	5,000,000,000	5,064,650,000
21-JUN	14.000% 29-MAY-2025		14.000	100.821	25,000,000	25,205,250
21-JUN	13.500% 09-JUL-2026		14.023	105.080	951,700,000	1,000,046,360
21-JUN	13.500% 09-JUL-2026		15.702	102.239	5,000,000	5,111,950
21-JUN	13.500% 09-JUL-2026		15.576	102.448	195,000,000	199,773,600
21-JUN	14.125% 13-JAN-2028		15.200	103.099	1,000,000,000	1,030,990,000
21-JUN	14.125% 13-JAN-2028		15.100	103.363	1,000,000,000	1,033,630,000
21-JUN	17.000% 03-APR-2031		15.000	111.594	125,000,000	139,492,500
21-JUN	17.000% 03-APR-2031		15.000	111.594	44,800,000	49,994,112
21-JUN	16.375% 04-MAR-2032		16.360	104.436	155,000,000	161,876,000
21-JUN	15.000% 20-MAY-2032		16.360	94.949	400,000,000	379,794,000
21-JUN	14.375% 03-FEB-2033		16.000	97.482	3,500,000,000	3,411,870,000
21-JUN	14.375% 03-FEB-2033		15.600	99.247	20,000,000	19,849,400
21-JUN	14.375% 03-FEB-2033		16.000	97.482	5,000,000,000	4,874,100,000
21-JUN	14.375% 03-FEB-2033		16.000	97.482	3,500,000,000	3,411,870,000
21-JUN	16.250% 08-NOV-2035		16.220	101.406	1,000,000,000	1,014,060,000
21-JUN	16.250% 08-NOV-2035		16.000	102.546	30,000,000	30,763,800
21-JUN	16.250% 08-NOV-2035		16.220	101.406	1,000,000,000	1,014,060,000
21-JUN	16.250% 08-NOV-2035		16.637	99.300	220,000,000	218,460,000
21-JUN	16.250% 08-NOV-2035		16.640	99.285	220,000,000	218,427,000

21-JUN	16.250% 08-NOV-2035		16.659	99.192	220,000,000	218,223,000
21-JUN	16.000% 14-MAY-2037		16.151	100.125	2,000,000,000	2,002,494,000
21-JUN	16.000% 14-MAY-2037		16.400	98.812	1,700,000,000	1,679,804,000
21-JUN	16.000% 14-MAY-2037		16.150	100.130	1,700,000,000	1,702,210,000
21-JUN	16.000% 14-MAY-2037		16.840	96.561	1,000,000,000	965,606,000
21-JUN	16.000% 14-MAY-2037		15.700	102.576	10,000,000	10,257,600
21-JUN	16.000% 14-MAY-2037		16.050	100.665	1,000,000,000	1,006,650,000
21-JUN	16.000% 14-MAY-2037		15.750	102.299	2,000,000	2,045,980
21-JUN	16.000% 14-MAY-2037		16.150	100.130	5,000,000,000	5,006,500,000
21-JUN	16.000% 14-MAY-2037		16.050	100.665	700,000,000	704,655,000
21-JUN	16.000% 14-MAY-2037		15.000	106.577	281,500,000	300,014,255
21-JUN	16.000% 14-MAY-2037		16.100	100.397	1,000,000,000	1,003,970,000
21-JUN	16.000% 14-MAY-2037		16.050	100.665	1,000,000,000	1,006,650,000
21-JUN	16.000% 14-MAY-2037		16.050	100.665	1,000,000,000	1,006,650,000
21-JUN	16.000% 14-MAY-2037		16.859	96.468	1,000,000,000	964,675,000
21-JUN	16.000% 14-MAY-2037		16.400	98.812	1,000,000,000	988,120,000
21-JUN	16.000% 14-MAY-2037		16.400	98.812	3,000,000,000	2,964,360,000
21-JUN	16.000% 14-MAY-2037		15.750	102.299	200,000,000	204,598,000
21-JUN	16.000% 14-MAY-2037		15.988	101.000	200,000	202,000
21-JUN	16.000% 14-MAY-2037		15.202	105.397	100,000	105,397
21-JUN	16.000% 14-MAY-2037		16.724	97.148	3,000,000,000	2,914,440,000
21-JUN	16.000% 14-MAY-2037		16.151	100.125	3,000,000,000	3,003,742,000
21-JUN	17.500% 01-NOV-2040		15.800	111.224	9,000,000	10,010,160
21-JUN	17.500% 01-NOV-2040		15.500	113.142	1,000,000	1,131,420
21-JUN	17.500% 01-NOV-2040		17.000	104.086	43,300,000	45,069,331
21-JUN	17.750% 08-MAY-2042		17.100	104.635	900,000	941,715
21-JUN	18.500% 14-AUG-2042		17.150	112.773	13,400,000	15,111,582

21-JUN	18.500% 14-AUG-2042		16.300	118.018	1,700,000,000	2,006,306,000
21-JUN	18.500% 14-AUG-2042		16.000	119.978	2,500,000	2,999,451
21-JUN	18.500% 14-AUG-2042		16.500	116.744	1,300,000	1,517,672
21-JUN	18.500% 14-AUG-2042		16.310	117.953	1,700,000,000	2,005,201,000
21-JUN	18.500% 14-AUG-2042		16.310	117.953	1,000,000,000	1,179,530,000
21-JUN	15.000% 18-JUN-2043		16.500	97.999	5,000,000,000	4,899,950,000
21-JUN	15.000% 18-JUN-2043		15.268	105.000	700,000	735,000
21-JUN	15.000% 18-JUN-2043		16.330	98.911	362,000,000	358,057,820
21-JUN	15.000% 18-JUN-2043		17.000	95.406	20,000,000	19,081,200
21-JUN	15.000% 18-JUN-2043		16.715	96.867	2,000,000,000	1,937,340,000
21-JUN	15.000% 18-JUN-2043		16.510	97.946	5,000,000,000	4,897,300,000
21-JUN	15.000% 18-JUN-2043		16.330	98.911	50,000,000	49,455,500
21-JUN	15.000% 18-JUN-2043		16.970	95.558	5,000,000,000	4,777,900,000
21-JUN	15.000% 18-JUN-2043		17.231	94.253	20,000,000	18,850,600
21-JUN	15.000% 18-JUN-2043		16.510	97.946	2,000,000,000	1,958,920,000
21-JUN	15.000% 18-JUN-2043		16.500	97.999	500,000,000	489,995,000
21-JUN	15.000% 18-JUN-2043		16.500	97.999	500,000,000	489,995,000
21-JUN	15.000% 18-JUN-2043		16.008	100.687	100,000,000	100,687,000
21-JUN	15.000% 18-JUN-2043		17.005	95.381	20,000,000,000	19,076,200,000
21-JUN	15.000% 18-JUN-2043		16.500	97.999	2,000,000,000	1,959,980,000
21-JUN	15.000% 18-JUN-2043		16.500	97.999	1,000,000,000	979,990,000
21-JUN	15.000% 18-JUN-2043		17.005	95.381	13,000,000,000	12,399,530,000
21-JUN	15.000% 18-JUN-2043		16.330	98.911	120,000,000	118,693,200
TOTAL					292,577,400,000	