

Government Securities Daily Secondary Market Report for 26-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
26-JUN	0.000% 04-JUL-2024	11.985	12.715	99.738	2,000,000,000	1,994,760,000
26-JUN	0.000% 26-SEP-2024	10.130	10.520	97.510	2,051,100,000	2,000,032,860
26-JUN	0.000% 07-NOV-2024	12.501	13.001	95.612	4,300,000	4,111,316
26-JUN	0.000% 21-NOV-2024	13.500	14.047	94.810	10,000,000	9,481,000
26-JUN	0.000% 21-NOV-2024	11.599	12.002	95.508	69,200,000	66,091,536
26-JUN	0.000% 05-DEC-2024	9.010	9.236	96.155	10,000,000,000	9,615,500,000
26-JUN	0.000% 05-DEC-2024	9.000	9.226	96.159	10,000,000,000	9,615,900,000
26-JUN	0.000% 19-DEC-2024	12.068	12.445	94.501	5,900,000	5,575,559
26-JUN	0.000% 05-JUN-2025	13.686	13.738	88.575	20,000,000,000	17,715,000,000
26-JUN	0.000% 19-JUN-2025	11.999	12.013	89.470	11,200,000	10,020,640
26-JUN	14.000% 01-AUG-2024		12.029	105.771	70,000,000	74,039,700
26-JUN	14.000% 29-MAY-2025		13.938	101.061	30,000,000,000	30,318,300,000
26-JUN	13.500% 09-JUL-2026		14.815	103.929	13,000,000,000	13,510,770,000
26-JUN	14.125% 13-JAN-2028		15.750	101.876	30,000,000,000	30,562,800,000
26-JUN	14.125% 13-JAN-2028		14.215	105.939	9,400,000	9,958,266
26-JUN	14.250% 23-AUG-2029		14.869	102.379	200,000,000	204,758,000
26-JUN	17.000% 03-APR-2031		15.800	108.362	9,500,000,000	10,294,390,000
26-JUN	14.375% 03-FEB-2033		15.365	100.511	1,200,000	1,206,132
26-JUN	14.375% 03-FEB-2033		15.245	101.060	255,000,000	257,703,000
26-JUN	14.375% 03-FEB-2033		16.000	97.689	325,000,000	317,489,250
26-JUN	14.375% 03-FEB-2033		15.900	98.125	352,000,000	345,400,000
26-JUN	14.375% 03-FEB-2033		15.009	102.148	107,700,000	110,013,396
26-JUN	14.250% 22-JUN-2034		14.508	105.460	189,700,000	200,057,620
26-JUN	16.000% 14-MAY-2037		15.171	105.789	50,000,000	52,894,500
26-JUN	16.000% 14-MAY-2037		16.500	98.507	3,000,000	2,955,210

26-JUN	16.000% 14-MAY-2037		15.800	102.237	11,000,000,000	11,246,070,000
26-JUN	16.000% 14-MAY-2037		15.742	102.555	1,500,000	1,538,325
26-JUN	16.000% 14-MAY-2037		15.806	102.207	9,800,000	10,016,286
26-JUN	16.000% 14-MAY-2037		16.000	101.148	600,000	606,888
26-JUN	16.000% 14-MAY-2037		16.600	97.993	17,700,000	17,344,761
26-JUN	16.000% 14-MAY-2037		15.800	102.237	30,000,000	30,671,100
26-JUN	17.500% 01-NOV-2040		16.908	104.837	256,300,000	268,697,231
26-JUN	17.500% 01-NOV-2040		16.300	108.382	26,000,000	28,179,320
26-JUN	17.500% 01-NOV-2040		15.845	111.171	97,000,000	107,835,870
26-JUN	18.500% 14-AUG-2042		16.908	114.474	390,000,000	446,448,600
26-JUN	15.000% 18-JUN-2043		16.250	99.560	1,000,000	995,600
26-JUN	15.000% 18-JUN-2043		16.500	98.212	1,500,000	1,473,180
26-JUN	15.000% 18-JUN-2043		16.000	100.943	150,000,000	151,414,500
26-JUN	15.000% 18-JUN-2043		15.500	103.823	72,200,000	74,960,206
26-JUN	15.000% 18-JUN-2043		16.000	100.943	74,500,000	75,202,535
26-JUN	15.000% 18-JUN-2043		16.400	98.747	4,000,000	3,949,880
26-JUN	15.000% 18-JUN-2043		15.507	103.780	14,500,000	15,048,100
26-JUN	15.000% 18-JUN-2043		16.047	100.683	100,000,000	100,683,000
26-JUN	15.000% 18-JUN-2043		16.200	99.834	36,000,000	35,940,240
26-JUN	15.000% 18-JUN-2043		16.908	96.085	307,000,000	294,980,950
26-JUN	15.000% 18-JUN-2043		16.400	98.747	1,000,000	987,471
					140,805,300,000	