

**Government Securities Daily Secondary Market Report for 27-JUNE-2024**

<b>VALUE DATE</b>	<b>SECURITY COUPON/ MAT DATE</b>	<b>MMY(%p.a)</b>	<b>YTM (%p.a)</b>	<b>PRICE/100</b>	<b>AMOUNT</b>	<b>AMOUNT (COST)</b>
27-JUN	0.000% 18-JUL-2024	10.404	10.930	99.405	40,000,000,000.000	39,762,000,000
27-JUN	0.000% 18-JUL-2024	10.298	10.813	99.411	40,000,000,000.000	39,764,400,000
27-JUN	0.000% 01-AUG-2024	10.247	10.735	99.027	30,000,000,000.000	29,708,100,000
27-JUN	0.000% 19-SEP-2024	11.700	12.238	97.378	300,000.000	292,134
27-JUN	0.000% 26-SEP-2024	10.500	10.921	97.449	30,000,000,000.000	29,234,700,000
27-JUN	0.000% 26-SEP-2024	10.011	10.393	97.565	1,044,500,000.000	1,019,066,425
27-JUN	0.000% 26-SEP-2024	10.002	10.384	97.567	1,044,500,000.000	1,019,087,315
27-JUN	0.000% 26-SEP-2024	9.002	9.310	97.805	30,700,000.000	30,026,135
27-JUN	0.000% 26-SEP-2024	8.499	8.774	97.925	92,000,000.000	90,091,000
27-JUN	0.000% 10-OCT-2024	10.412	10.803	97.092	9,936,700,000.000	9,647,740,764
27-JUN	0.000% 10-OCT-2024	10.400	10.791	97.095	9,936,700,000.000	9,648,038,865
27-JUN	0.000% 24-OCT-2024	10.809	11.207	96.596	1,299,600,000.000	1,255,361,616
27-JUN	0.000% 24-OCT-2024	10.799	11.197	96.599	40,000,000,000.000	38,639,600,000
27-JUN	0.000% 24-OCT-2024	10.799	11.197	96.599	1,299,600,000.000	1,255,400,604
27-JUN	0.000% 24-OCT-2024	10.743	11.137	96.616	30,000,000,000.000	28,984,800,000
27-JUN	0.000% 07-NOV-2024	11.310	11.720	96.042	5,000,000,000.000	4,802,100,000
27-JUN	0.000% 07-NOV-2024	11.301	11.711	96.045	5,000,000,000.000	4,802,250,000
27-JUN	0.000% 21-NOV-2024	12.399	12.862	95.244	4,806,400,000.000	4,577,807,616
27-JUN	0.000% 05-DEC-2024	12.501	12.940	94.774	702,300,000.000	665,597,802
27-JUN	0.000% 19-DEC-2024	13.000	13.440	94.133	184,000,000.000	173,204,720
27-JUN	0.000% 19-DEC-2024	12.499	12.907	94.346	1,636,000,000.000	1,543,500,560
27-JUN	0.000% 27-FEB-2025	11.500	11.715	92.834	538,700,000.000	500,096,758
27-JUN	0.000% 13-MAR-2025	13.001	13.242	91.554	11,000,000.000	10,070,940
27-JUN	0.000% 10-APR-2025	13.249	13.432	90.565	15,000,000.000	13,584,750
27-JUN	0.000% 05-JUN-2025	13.500	13.553	88.742	6,500,000.000	5,768,230

27-JUN	0.000% 19-JUN-2025	13.300	13.319	88.489	2,300,000,000.000	2,035,247,000
27-JUN	14.000% 01-AUG-2024		12.028	105.805	205,000,000.000	216,900,250
27-JUN	14.000% 08-AUG-2024		10.712	105.719	40,000,000,000.000	42,287,600,000
27-JUN	14.000% 08-AUG-2024		10.819	105.707	40,000,000,000.000	42,282,800,000
27-JUN	14.000% 29-MAY-2025		15.000	100.211	1,500,000,000.000	1,503,165,000
27-JUN	14.000% 29-MAY-2025		15.000	100.211	1,500,000,000.000	1,503,165,000
27-JUN	13.500% 09-JUL-2026		13.500	106.215	33,000,000.000	35,050,950
27-JUN	16.000% 06-MAY-2027		15.500	103.218	10,000,000.000	10,321,800
27-JUN	14.125% 13-JAN-2028		14.500	105.208	23,800,000.000	25,039,504
27-JUN	14.250% 23-AUG-2029		15.800	99.254	1,250,000,000.000	1,240,675,000
27-JUN	17.000% 03-APR-2031		15.700	108.830	600,000,000.000	652,980,000
27-JUN	17.000% 03-APR-2031		15.703	108.818	600,000,000.000	652,908,000
27-JUN	14.375% 03-FEB-2033		16.000	97.730	3,500,000,000.000	3,420,552,000
27-JUN	14.375% 03-FEB-2033		15.600	99.492	352,000,000.000	350,211,840
27-JUN	14.375% 03-FEB-2033		16.000	97.730	1,459,000,000.000	1,425,880,700
27-JUN	14.375% 03-FEB-2033		16.000	97.730	3,500,000,000.000	3,420,552,000
27-JUN	14.375% 03-FEB-2033		16.000	97.730	615,000,000.000	601,039,500
27-JUN	14.250% 22-JUN-2034		15.200	102.031	4,510,000,000.000	4,601,598,100
27-JUN	16.250% 08-NOV-2035		16.600	99.746	10,000,000.000	9,974,628
27-JUN	16.000% 14-MAY-2037		16.050	100.922	1,700,000,000.000	1,715,674,000
27-JUN	16.000% 14-MAY-2037		15.171	105.832	49,000,000.000	51,857,680
27-JUN	16.000% 14-MAY-2037		16.400	99.069	4,000,000,000.000	3,962,760,000
27-JUN	16.000% 14-MAY-2037		16.400	99.069	2,000,000,000.000	1,981,380,000
27-JUN	16.000% 14-MAY-2037		16.350	99.330	1,000,000,000.000	993,300,000
27-JUN	16.000% 14-MAY-2037		15.550	103.668	217,000,000.000	224,959,560
27-JUN	16.000% 14-MAY-2037		15.171	105.832	77,000,000.000	81,490,640
27-JUN	16.000% 14-MAY-2037		16.050	100.922	800,000,000.000	807,376,000

27-JUN	16.000% 14-MAY-2037		15.550	103.668	48,500,000.000	50,278,980
27-JUN	16.000% 14-MAY-2037		15.700	102.832	1,619,200,000.000	1,665,055,744
27-JUN	16.000% 14-MAY-2037		16.400	99.069	2,500,000,000.000	2,476,725,000
27-JUN	16.000% 14-MAY-2037		16.001	101.186	12,000,000.000	12,142,290
27-JUN	16.000% 14-MAY-2037		15.750	102.555	126,000,000.000	129,219,300
27-JUN	16.000% 14-MAY-2037		16.051	100.916	2,500,000,000.000	2,522,910,000
27-JUN	16.000% 14-MAY-2037		16.400	99.069	1,000,000,000.000	990,690,000
27-JUN	18.500% 14-AUG-2042		16.050	119.952	3,000,000,000.000	3,598,560,000
27-JUN	18.500% 14-AUG-2042		16.500	117.049	10,000,000.000	11,704,900
27-JUN	18.500% 14-AUG-2042		16.050	119.952	3,000,000,000.000	3,598,560,000
27-JUN	15.000% 18-JUN-2043		16.376	98.921	30,400,000.000	30,071,984
27-JUN	15.000% 18-JUN-2043		16.500	98.255	10,200,000.000	10,022,000
27-JUN	15.000% 18-JUN-2043		16.047	100.726	149,000,000.000	150,081,740
27-JUN	15.000% 18-JUN-2043		16.000	100.986	40,000,000.000	40,394,400
27-JUN	15.000% 18-JUN-2043		17.000	95.663	3,500,000,000.000	3,348,205,000
27-JUN	15.000% 18-JUN-2043		16.000	100.986	16,700,000.000	16,864,662
27-JUN	15.000% 18-JUN-2043		16.424	98.662	100,000,000.000	98,662,000
27-JUN	15.000% 18-JUN-2043		16.327	99.183	30,000,000.000	29,754,900
27-JUN	15.000% 18-JUN-2043		16.997	95.678	3,500,000,000.000	3,348,730,000
27-JUN	15.000% 18-JUN-2043		16.300	99.330	10,100,000.000	10,032,330
27-JUN	15.000% 18-JUN-2043		16.090	100.484	9,800,000.000	9,847,432
27-JUN	15.000% 18-JUN-2043		16.000	100.986	200,000.000	201,972
27-JUN	15.000% 18-JUN-2043		16.500	98.255	1,000,000.000	982,550
<b>TOTAL</b>					<b>385,608,400,000</b>	