

Government Securities Daily Secondary Market Report for 28-JUNE-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
28-JUN	0.000% 10-OCT-2024	11.000	11.439	96.961	30,000,000,000	29,088,300,000
28-JUN	0.000% 10-OCT-2024	9.999	10.361	97.230	500,000,000	486,150,000
28-JUN	0.000% 19-DEC-2024	12.399	12.802	94.419	1,000,000,000	944,190,000
28-JUN	0.000% 19-DEC-2024	12.000	12.377	94.589	25,900,000	24,498,551
28-JUN	0.000% 19-DEC-2024	12.000	12.377	94.589	1,100,000,000	1,040,479,000
28-JUN	0.000% 19-DEC-2024	12.000	12.377	94.589	100,000,000	94,589,000
28-JUN	0.000% 19-DEC-2024	12.000	12.377	94.589	1,000,000,000	945,890,000
28-JUN	0.000% 19-DEC-2024	11.499	11.846	94.803	2,200,000	2,085,666
28-JUN	0.000% 10-APR-2025	11.500	11.640	91.734	218,100,000	200,071,854
28-JUN	0.000% 05-JUN-2025	13.400	13.454	88.845	6,000,000,000	5,330,700,000
28-JUN	0.000% 05-JUN-2025	13.400	13.454	88.845	841,000,000	747,186,450
28-JUN	0.000% 05-JUN-2025	13.000	13.051	89.142	841,000,000	749,684,220
28-JUN	0.000% 19-JUN-2025	13.350	13.371	88.479	276,000,000	244,202,040
28-JUN	0.000% 19-JUN-2025	13.350	13.371	88.479	1,500,000,000	1,327,185,000
28-JUN	0.000% 19-JUN-2025	13.350	13.371	88.479	10,000,000,000	8,847,900,000
28-JUN	0.000% 19-JUN-2025	13.350	13.371	88.479	3,000,000,000	2,654,370,000
28-JUN	0.000% 19-JUN-2025	13.301	13.322	88.517	3,000,000,000	2,655,510,000
28-JUN	0.000% 19-JUN-2025	13.301	13.322	88.517	5,000,000,000	4,425,850,000
28-JUN	0.000% 19-JUN-2025	13.301	13.322	88.517	5,000,000,000	4,425,850,000
28-JUN	14.000% 01-AUG-2024		12.038	105.838	100,000,000	105,838,000
28-JUN	17.000% 16-JAN-2025		13.360	109.426	50,000,000,000	54,713,000,000
28-JUN	13.500% 09-JUL-2026		15.000	103.701	99,000,000	102,663,990
28-JUN	13.500% 09-JUL-2026		15.000	103.701	90,000,000	93,330,900
28-JUN	13.500% 09-JUL-2026		15.000	103.701	640,000,000	663,686,400
28-JUN	16.625% 27-AUG-2026		14.000	110.189	27,200,000	29,971,408

28-JUN	16.000% 06-MAY-2027		14.027	106.669	32,900,000	35,094,101
28-JUN	14.125% 13-JAN-2028		13.500	107.984	1,000,000	1,079,840
28-JUN	17.000% 03-APR-2031		15.850	108.242	5,000,000,000	5,412,100,000
28-JUN	17.000% 03-APR-2031		15.150	111.244	7,400,000	8,232,056
28-JUN	17.000% 03-APR-2031		15.103	111.453	30,000,000	33,435,900
28-JUN	16.375% 04-MAR-2032		15.950	106.540	154,000,000	164,071,600
28-JUN	16.375% 04-MAR-2032		15.950	106.540	284,100,000	302,680,140
28-JUN	14.375% 03-FEB-2033		15.000	102.270	122,000,000	124,769,400
28-JUN	14.375% 03-FEB-2033		16.500	95.635	600,000	573,809
28-JUN	14.375% 03-FEB-2033		15.940	98.033	350,000,000	343,115,500
28-JUN	14.375% 03-FEB-2033		15.910	98.164	350,000,000	343,574,000
28-JUN	14.375% 03-FEB-2033		15.675	99.200	700,000,000	694,400,000
28-JUN	14.375% 03-FEB-2033		15.262	101.060	73,000,000	73,773,800
28-JUN	14.375% 03-FEB-2033		15.910	98.164	450,000,000	441,738,000
28-JUN	14.375% 03-FEB-2033		15.230	101.208	104,000,000	105,256,320
28-JUN	14.375% 03-FEB-2033		15.230	101.208	108,000,000	109,304,640
28-JUN	14.375% 03-FEB-2033		15.500	99.982	42,000,000	41,992,440
28-JUN	14.375% 03-FEB-2033		15.800	98.646	100,000,000	98,646,000
28-JUN	14.375% 03-FEB-2033		15.750	98.867	500,000,000	494,335,000
28-JUN	14.375% 03-FEB-2033		15.940	98.033	450,000,000	441,148,500
28-JUN	14.375% 03-FEB-2033		15.751	98.863	500,000,000	494,315,000
28-JUN	14.250% 22-JUN-2034		16.500	96.031	2,000,000	1,920,616
28-JUN	14.250% 22-JUN-2034		16.400	96.475	5,000,000,000	4,823,750,000
28-JUN	14.250% 22-JUN-2034		15.506	100.599	180,000,000	181,078,200
28-JUN	16.000% 14-MAY-2037		16.300	99.636	8,000,000,000	7,970,880,000
28-JUN	16.000% 14-MAY-2037		16.405	99.088	4,000,000,000	3,963,520,000
28-JUN	16.000% 14-MAY-2037		16.290	99.688	2,000,000,000	1,993,760,000
28-JUN	16.000% 14-MAY-2037		16.300	99.636	2,000,000,000	1,992,720,000

28-JUN	16.000% 14-MAY-2037		16.020	101.126	2,000,000,000	2,022,520,000
28-JUN	16.000% 14-MAY-2037		16.290	99.688	2,000,000,000	1,993,760,000
28-JUN	16.000% 14-MAY-2037		16.290	99.688	2,000,000,000	1,993,760,000
28-JUN	16.000% 14-MAY-2037		16.000	101.234	3,500,000,000	3,543,190,000
28-JUN	16.000% 14-MAY-2037		15.558	103.668	5,000,000	5,183,400
28-JUN	16.000% 14-MAY-2037		16.050	100.965	1,500,000,000	1,514,475,000
28-JUN	16.000% 14-MAY-2037		16.020	101.126	25,000,000	25,281,500
28-JUN	16.000% 14-MAY-2037		15.000	106.874	1,000,000,000	1,068,740,000
28-JUN	16.000% 14-MAY-2037		16.000	101.234	5,000,000,000	5,061,700,000
28-JUN	16.000% 14-MAY-2037		16.000	101.234	5,000,000,000	5,061,700,000
28-JUN	16.000% 14-MAY-2037		15.750	102.598	413,000,000	423,729,740
28-JUN	16.000% 14-MAY-2037		15.648	103.164	50,000,000	51,582,000
28-JUN	16.000% 14-MAY-2037		16.020	101.126	2,000,000,000	2,022,520,000
28-JUN	16.000% 14-MAY-2037		16.020	101.126	2,000,000,000	2,022,520,000
28-JUN	16.000% 14-MAY-2037		16.290	99.688	2,000,000,000	1,993,760,000
28-JUN	16.000% 14-MAY-2037		16.300	99.636	1,000,000,000	996,360,000
28-JUN	16.000% 14-MAY-2037		15.000	106.873	1,000,000,000	1,068,730,000
28-JUN	16.000% 14-MAY-2037		15.750	102.598	1,543,000,000	1,583,087,140
28-JUN	16.000% 14-MAY-2037		16.050	100.965	1,956,000,000	1,974,875,400
28-JUN	16.000% 14-MAY-2037		16.020	101.126	2,000,000,000	2,022,520,000
28-JUN	16.000% 14-MAY-2037		16.335	99.452	8,000,000,000	7,956,160,000
28-JUN	16.000% 14-MAY-2037		16.400	99.112	5,000,000,000	4,955,600,000
28-JUN	16.000% 14-MAY-2037		16.400	99.112	5,000,000,000	4,955,600,000
28-JUN	17.500% 01-NOV-2040		16.300	108.475	184,300,000	199,919,425
28-JUN	18.500% 14-AUG-2042		16.045	120.036	3,000,000,000	3,601,080,000
28-JUN	18.500% 14-AUG-2042		17.513	111.024	180,000,000	199,843,200
28-JUN	18.500% 14-AUG-2042		16.000	120.334	207,800,000	250,054,052
28-JUN	18.500% 14-AUG-2042		16.042	120.056	3,000,000,000	3,601,680,000

28-JUN	18.500% 14-AUG-2042		16.250	118.697	20,000,000	23,739,400
28-JUN	18.500% 14-AUG-2042		15.800	121.674	4,100,000	4,988,622
28-JUN	15.000% 18-JUN-2043		16.600	97.769	1,550,000,000	1,515,419,500
28-JUN	15.000% 18-JUN-2043		16.410	98.779	1,550,000,000	1,531,074,500
28-JUN	15.000% 18-JUN-2043		16.803	96.711	3,800,000,000	3,675,018,000
28-JUN	15.000% 18-JUN-2043		16.235	99.727	106,000,000	105,710,620
28-JUN	15.000% 18-JUN-2043		15.858	101.833	150,000,000	152,749,500
28-JUN	15.000% 18-JUN-2043		16.450	98.565	1,000,000	985,646
28-JUN	15.000% 18-JUN-2043		16.400	98.833	1,550,000,000	1,531,911,500
28-JUN	15.000% 18-JUN-2043		16.600	97.769	1,000,000	977,690
28-JUN	15.000% 18-JUN-2043		16.100	100.471	50,000,000	50,235,500
28-JUN	15.000% 18-JUN-2043		16.800	96.727	3,800,000,000	3,675,626,000
28-JUN	15.000% 18-JUN-2043		15.952	101.298	50,000,000	50,649,000
28-JUN	15.000% 18-JUN-2043		15.858	101.833	120,000,000	122,199,600
28-JUN	15.000% 18-JUN-2043		16.150	100.194	30,000,000	30,058,200
28-JUN	15.000% 18-JUN-2043		17.000	95.706	2,000,000,000	1,914,120,000
TOTAL					226,247,600,000	