

**Government Securities Daily Secondary Market Report for 11-JULY-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>
11-JUL	0.000% 18-JUL-2024	11.025	11.643	99.789	30,000,000,000	29,936,700,000
11-JUL	0.000% 18-JUL-2024	10.659	11.236	99.796	40,000,000,000	39,918,400,000
11-JUL	0.000% 26-SEP-2024	10.500	10.943	97.833	30,000,000,000	29,349,900,000
11-JUL	0.000% 26-SEP-2024	10.475	10.917	97.838	25,000,000,000	24,459,500,000
11-JUL	0.000% 07-NOV-2024	12.033	12.528	96.225	30,000,000,000	28,867,500,000
11-JUL	0.000% 07-NOV-2024	11.250	11.682	96.462	30,000,000,000	28,938,600,000
11-JUL	0.000% 19-DEC-2024	11.749	12.136	95.073	26,000,000,000	24,718,980,000
11-JUL	0.000% 19-DEC-2024	11.001	11.341	95.372	31,455,700,000	29,999,930,204
11-JUL	0.000% 16-JAN-2025	12.301	12.665	94.012	20,000,000,000	18,802,400,000
11-JUL	0.000% 22-MAY-2025	13.100	13.214	89.843	12,000,000,000	10,781,160,000
11-JUL	0.000% 05-JUN-2025	13.501	13.588	89.151	10,000,000,000	8,915,100,000
11-JUL	0.000% 03-JUL-2025	13.350	13.368	88.451	4,000,000,000	3,538,040,000
11-JUL	0.000% 03-JUL-2025	13.110	13.128	88.635	22,600,000	20,031,510
11-JUL	14.000% 08-AUG-2024		11.262	106.102	40,000,000,000	42,440,800,000
11-JUL	17.000% 16-JAN-2025		12.751	110.235	60,000,000,000	66,141,000,000
11-JUL	17.000% 16-JAN-2025		13.090	110.066	50,000,000,000	55,033,097,363
11-JUL	14.000% 29-MAY-2025		13.301	102.142	9,600,000	9,805,632
11-JUL	13.500% 09-JUL-2026		15.010	97.472	306,000,000	298,264,320
11-JUL	13.500% 09-JUL-2026		15.249	97.078	10,000,000,000	9,707,800,000
11-JUL	13.500% 09-JUL-2026		13.500	100.000	56,800,000	56,800,000
11-JUL	13.500% 09-JUL-2026		14.000	99.153	1,000,000,000	991,530,000
11-JUL	13.500% 09-JUL-2026		14.800	97.818	3,000,000,000	2,934,540,000
11-JUL	13.500% 09-JUL-2026		15.099	97.324	7,000,000,000	6,812,680,000
11-JUL	16.000% 06-MAY-2027		14.100	107.015	560,700,000	600,033,105
11-JUL	16.000% 06-MAY-2027		15.250	104.375	1,591,500,000	1,661,128,125
11-JUL	14.250% 23-AUG-2029		15.400	101.173	200,000,000	202,346,000

11-JUL	14.250% 23-AUG-2029		15.500	100.837	10,000,000,000	10,083,700,000
11-JUL	14.250% 23-AUG-2029		15.500	100.837	400,000,000	403,348,000
11-JUL	14.250% 23-AUG-2029		15.500	100.837	15,000,000,000	15,125,550,000
11-JUL	14.250% 23-AUG-2029		15.500	100.837	400,000,000	403,348,000
11-JUL	14.250% 23-AUG-2029		15.500	100.837	20,000,000,000	20,167,400,000
11-JUL	14.250% 23-AUG-2029		15.500	100.837	20,000,000,000	20,167,400,000
11-JUL	14.250% 23-AUG-2029		15.500	100.837	5,000,000,000	5,041,850,000
11-JUL	14.250% 23-AUG-2029		15.500	100.837	10,000,000	10,083,700
11-JUL	14.250% 23-AUG-2029		15.500	100.837	5,000,000,000	5,041,850,000
11-JUL	17.000% 03-APR-2031		17.049	103.970	2,000,000	2,079,400
11-JUL	14.375% 03-FEB-2033		16.100	97.878	2,500,000,000	2,446,950,000
11-JUL	14.375% 03-FEB-2033		15.750	99.404	300,000,000	298,212,000
11-JUL	14.375% 03-FEB-2033		16.250	97.235	5,000,000,000	4,861,750,000
11-JUL	14.375% 03-FEB-2033		16.250	97.235	5,000,000,000	4,861,750,000
11-JUL	14.375% 03-FEB-2033		16.000	98.310	2,500,000,000	2,457,750,000
11-JUL	14.375% 03-FEB-2033		16.000	98.310	1,000,000,000	983,100,000
11-JUL	14.375% 03-FEB-2033		14.500	105.163	9,600,000	10,095,648
11-JUL	14.375% 03-FEB-2033		16.000	98.310	1,000,000,000	983,100,000
11-JUL	14.250% 22-JUN-2034		16.097	91.237	5,000,000,000	4,561,850,000
11-JUL	14.250% 22-JUN-2034		16.280	90.409	1,300,000,000	1,175,317,000
11-JUL	14.250% 22-JUN-2034		15.504	93.996	100,000,000	93,996,000
11-JUL	14.250% 22-JUN-2034		16.100	91.223	6,000,000,000	5,473,380,000
11-JUL	14.250% 22-JUN-2034		16.277	90.423	1,300,000,000	1,175,499,000
11-JUL	16.000% 14-MAY-2037		15.400	105.114	8,000,000,000	8,409,120,000
11-JUL	16.000% 14-MAY-2037		16.300	100.195	10,000,000,000	10,019,500,000
11-JUL	16.000% 14-MAY-2037		15.800	102.880	4,500,000,000	4,629,600,000
11-JUL	16.000% 14-MAY-2037		16.200	100.723	400,000,000	402,892,000
11-JUL	16.000% 14-MAY-2037		15.800	102.880	4,000,000,000	4,115,200,000

11-JUL	16.000% 14-MAY-2037		15.405	105.085	4,500,000,000	4,728,825,000
11-JUL	16.000% 14-MAY-2037		15.344	105.431	40,000,000	42,172,400
11-JUL	16.000% 14-MAY-2037		15.800	102.880	1,000,000,000	1,028,800,000
11-JUL	16.000% 14-MAY-2037		15.800	102.880	4,000,000,000	4,115,200,000
11-JUL	16.000% 14-MAY-2037		15.171	106.431	34,000,000	36,186,540
11-JUL	16.000% 14-MAY-2037		15.400	105.114	1,000,000,000	1,051,140,000
11-JUL	16.000% 14-MAY-2037		15.500	104.548	200,000,000	209,096,000
11-JUL	16.000% 14-MAY-2037		15.800	102.880	4,500,000,000	4,629,600,000
11-JUL	16.000% 14-MAY-2037		15.800	102.880	4,000,000,000	4,115,200,000
11-JUL	16.000% 14-MAY-2037		15.405	105.085	4,500,000,000	4,728,825,000
11-JUL	16.000% 14-MAY-2037		15.800	102.880	5,000,000,000	5,144,000,000
11-JUL	15.800% 23-JUN-2039		15.500	101.729	2,000,000	2,034,586
11-JUL	15.800% 23-JUN-2039		15.800	100.000	19,000,000	19,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	2,000,000,000	2,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	5,000,000,000	5,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	1,300,000,000	1,300,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	313,000,000	313,000,000
11-JUL	15.800% 23-JUN-2039		15.700	100.571	2,500,000,000	2,514,275,000
11-JUL	15.800% 23-JUN-2039		15.750	100.285	850,000,000	852,422,500
11-JUL	15.800% 23-JUN-2039		15.800	100.000	36,000,000	36,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	35,000,000	35,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	5,000,000,000	5,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	5,000,000,000	5,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	50,000,000	50,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	900,000,000	900,000,000
11-JUL	15.800% 23-JUN-2039		15.750	100.285	3,500,000,000	3,509,975,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	6,400,000,000	6,400,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	1,000,000,000	1,000,000,000

11-JUL	15.800% 23-JUN-2039		15.800	100.000	15,000,000,000	15,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	213,000,000	213,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	650,000,000	650,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	10,000,000,000	10,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	1,000,000,000	1,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	3,000,000	3,000,000
11-JUL	15.800% 23-JUN-2039		15.600	101.147	20,000,000	20,229,400
11-JUL	15.800% 23-JUN-2039		15.800	100.000	8,000,000,000	8,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	1,000,000,000	1,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	280,000,000	280,000,000
11-JUL	15.800% 23-JUN-2039		15.790	100.057	300,000,000	300,171,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	373,000,000	373,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	4,360,100,000	4,360,100,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	500,000,000	500,000,000
11-JUL	15.800% 23-JUN-2039		15.650	100.858	800,000,000	806,864,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	160,000,000	160,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	200,000,000	200,000,000
11-JUL	15.800% 23-JUN-2039		15.700	100.571	60,000,000	60,342,600
11-JUL	15.800% 23-JUN-2039		15.800	100.000	1,037,500,000	1,037,500,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	630,000,000	630,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	7,255,400,000	7,255,400,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	320,000,000	320,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	25,000,000	25,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	1,000,000,000	1,000,000,000
11-JUL	15.800% 23-JUN-2039		15.800	100.000	20,000,000,000	20,000,000,000
11-JUL	17.500% 01-NOV-2040		16.500	107.896	25,000,000	26,974,000
11-JUL	18.500% 14-AUG-2042		16.850	115.597	32,000,000	36,991,000

11-JUL	18.500% 14-AUG-2042		16.053	120.647	3,000,000,000	3,619,410,000
11-JUL	18.500% 14-AUG-2042		16.050	120.666	3,000,000,000	3,619,980,000
11-JUL	18.500% 14-AUG-2042		16.000	120.997	50,000,000	60,498,500
11-JUL	15.000% 18-JUN-2043		12.146	120.997	50,000,000	60,498,500
11-JUL	15.000% 18-JUN-2043		16.400	91.891	500,000,000	459,455,000
11-JUL	15.000% 18-JUN-2043		15.375	97.707	64,500,000	63,021,015
11-JUL	15.000% 18-JUN-2043		16.300	92.431	70,000,000	64,701,700
<b>TOTAL</b>					<b>738,582,000,000.000</b>	