

**Government Securities Daily Secondary Market Report for 19-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>
19-JUL	0.000% 25-JUL-2024	9.261	9.695	99.848	1,699,400,000.000	1,696,816,912
19-JUL	0.000% 25-JUL-2024	9.261	9.695	99.848	1,699,400,000.000	1,696,816,912
19-JUL	0.000% 24-OCT-2024	10.501	10.913	97.285	40,000,000,000.000	38,914,000,000
19-JUL	0.000% 24-OCT-2024	10.501	10.913	97.285	2,000,000,000.000	1,945,700,000
19-JUL	0.000% 24-OCT-2024	10.001	10.374	97.411	154,000,000.000	150,012,940
19-JUL	0.000% 24-OCT-2024	9.502	9.838	97.537	998,200,000.000	973,614,334
19-JUL	0.000% 24-OCT-2024	9.498	9.834	97.538	998,200,000.000	973,624,316
19-JUL	0.000% 07-NOV-2024	11.000	11.427	96.763	1,100,000,000.000	1,064,393,000
19-JUL	0.000% 02-JAN-2025	10.000	10.272	95.625	73,300,000.000	70,093,125
19-JUL	0.000% 16-JAN-2025	12.550	12.948	94.141	850,000,000.000	800,198,500
19-JUL	0.000% 16-JAN-2025	11.001	11.306	94.827	11,600,000.000	10,999,932
19-JUL	0.000% 03-JUL-2025	12.000	12.031	89.707	16,800,000.000	15,070,776
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	260,000,000.000	229,148,400
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	200,800,000.000	176,973,072
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	455,000,000.000	401,009,700
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	15,000,000,000.000	13,220,100,000
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	210,000,000.000	185,081,400
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	19,000,000,000.000	16,745,460,000
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	352,000,000.000	310,231,680
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	300,000,000.000	264,402,000
19-JUL	0.000% 17-JUL-2025	13.538	13.543	88.134	44,000,000,000.000	38,778,960,000
19-JUL	0.000% 17-JUL-2025	13.503	13.508	88.161	5,000,000,000.000	4,408,050,000
19-JUL	0.000% 17-JUL-2025	13.496	13.501	88.166	3,403,000,000.000	3,000,288,980

19-JUL	0.000% 17-JUL-2025	13.450	13.455	88.202	1,200,000,000.000	1,058,424,000
19-JUL	0.000% 17-JUL-2025	13.450	13.455	88.202	1,184,600,000.000	1,044,840,892
19-JUL	0.000% 17-JUL-2025	13.401	13.405	88.240	1,813,900,000.000	1,600,585,360
19-JUL	0.000% 17-JUL-2025	13.399	13.404	88.241	1,360,000,000.000	1,200,077,600
19-JUL	0.000% 17-JUL-2025	13.399	13.404	88.241	500,000,000.000	441,205,000
19-JUL	0.000% 17-JUL-2025	13.350	13.355	88.279	170,000,000.000	150,074,300
19-JUL	0.000% 17-JUL-2025	13.300	13.305	88.318	1,382,500,000.000	1,220,996,350
19-JUL	0.000% 17-JUL-2025	13.250	13.254	88.357	640,000,000.000	565,484,800
19-JUL	0.000% 17-JUL-2025	12.000	12.004	89.338	335,900,000.000	300,086,342
19-JUL	13.500% 09-JUL-2026		14.850	98.044	1,000,000,000.000	980,440,000
19-JUL	13.500% 09-JUL-2026		14.700	98.290	5,000,000,000.000	4,914,500,000
19-JUL	13.500% 09-JUL-2026		13.062	101.031	50,000,000.000	50,515,500
19-JUL	13.500% 09-JUL-2026		14.750	98.207	3,000,000,000.000	2,946,210,000
19-JUL	16.000% 06-MAY-2027		14.000	107.569	14,000,000.000	15,059,660
19-JUL	14.125% 13-JAN-2028		15.500	96.429	8,500,000.000	8,196,495
19-JUL	14.125% 13-JAN-2028		13.795	100.929	13,000,000.000	13,120,770
19-JUL	14.125% 13-JAN-2028		16.350	94.283	111,000,000.000	104,654,130
19-JUL	17.000% 03-APR-2031		16.050	108.366	46,200,000.000	50,065,092
19-JUL	17.000% 03-APR-2031		15.890	109.031	40,000,000.000	43,612,400
19-JUL	16.375% 04-MAR-2032		17.000	103.021	9,800,000.000	10,096,058
19-JUL	15.000% 20-MAY-2032		15.509	99.736	23,400,000.000	23,338,224
19-JUL	14.375% 03-FEB-2033		15.300	101.750	393,100,000.000	399,979,250
19-JUL	14.375% 03-FEB-2033		15.300	101.750	393,100,000.000	399,979,250
19-JUL	14.375% 03-FEB-2033		15.300	101.750	20,600,000.000	20,960,500
19-JUL	14.375% 03-FEB-2033		15.500	100.847	5,000,000.000	5,042,350

19-JUL	14.375% 03-FEB-2033		15.700	99.957	10,000,000.000	9,995,700
19-JUL	14.375% 03-FEB-2033		15.300	101.750	236,800,000.000	240,944,000
19-JUL	14.375% 03-FEB-2033		15.300	101.750	98,200,000.000	99,918,500
19-JUL	14.375% 03-FEB-2033		15.600	100.400	80,000,000.000	80,320,187
19-JUL	14.375% 03-FEB-2033		15.300	101.750	19,600,000.000	19,943,000
19-JUL	14.375% 03-FEB-2033		15.300	101.750	398,000,000.000	404,965,000
19-JUL	14.375% 03-FEB-2033		15.300	101.750	98,200,000.000	99,918,500
19-JUL	14.375% 03-FEB-2033		15.009	103.086	64,100,000.000	66,078,126
19-JUL	14.250% 22-JUN-2034		15.700	93.381	2,000,000,000.000	1,867,620,000
19-JUL	14.250% 22-JUN-2034		15.650	93.616	3,000,000,000.000	2,808,480,000
19-JUL	14.250% 22-JUN-2034		14.500	99.272	130,000,000.000	129,053,600
19-JUL	14.250% 22-JUN-2034		15.700	93.381	3,000,000,000.000	2,801,430,000
19-JUL	14.250% 22-JUN-2034		14.885	97.326	26,000,000.000	25,304,760
19-JUL	14.250% 22-JUN-2034		15.700	93.381	3,000,000,000.000	2,801,430,000
19-JUL	16.000% 14-MAY-2037		15.450	105.174	57,000,000.000	59,949,063
19-JUL	16.000% 14-MAY-2037		14.788	109.028	60,000,000.000	65,416,800
19-JUL	16.000% 14-MAY-2037		16.360	100.224	50,000,000.000	50,112,000
19-JUL	16.000% 14-MAY-2037		15.908	102.635	1,000,000.000	1,026,350
19-JUL	16.000% 14-MAY-2037		15.500	104.892	10,000,000.000	10,489,200
19-JUL	16.000% 14-MAY-2037		15.450	105.174	380,000,000.000	399,660,421
19-JUL	16.000% 14-MAY-2037		15.500	104.892	37,000,000.000	38,810,040
19-JUL	16.000% 14-MAY-2037		14.788	109.028	100,000,000.000	109,028,000
19-JUL	16.000% 14-MAY-2037		15.800	103.224	2,395,000,000.000	2,472,214,800
19-JUL	16.000% 14-MAY-2037		15.850	102.951	130,000,000.000	133,836,300
19-JUL	16.000% 14-MAY-2037		15.500	104.892	400,000,000.000	419,568,000
19-JUL	16.000% 14-MAY-2037		15.908	102.635	23,400,000.000	24,016,590

19-JUL	15.800% 23-JUN-2039		15.000	105.058	20,000,000.000	21,011,600
19-JUL	15.800% 23-JUN-2039		15.795	100.363	1,500,000,000.000	1,505,445,000
19-JUL	15.800% 23-JUN-2039		15.600	101.482	30,000,000.000	30,444,600
19-JUL	15.800% 23-JUN-2039		15.000	105.058	200,000,000.000	210,116,000
19-JUL	15.800% 23-JUN-2039		15.000	105.058	50,000,000.000	52,529,000
19-JUL	15.800% 23-JUN-2039		15.600	101.482	50,000,000.000	50,741,000
19-JUL	15.800% 23-JUN-2039		15.251	103.537	3,000,000,000.000	3,106,110,000
19-JUL	15.800% 23-JUN-2039		15.503	102.046	1,780,000,000.000	1,816,418,800
19-JUL	15.800% 23-JUN-2039		15.250	103.543	3,000,000,000.000	3,106,290,000
19-JUL	15.800% 23-JUN-2039		15.000	105.058	600,000,000.000	630,348,000
19-JUL	15.800% 23-JUN-2039		14.700	106.925	280,500,000.000	299,924,625
19-JUL	15.800% 23-JUN-2039		15.500	102.064	1,780,000,000.000	1,816,739,200
19-JUL	15.800% 23-JUN-2039		15.797	100.352	3,680,000,000.000	3,692,953,600
19-JUL	17.500% 01-NOV-2040		16.377	109.000	1,500,000,000.000	1,635,000,000
19-JUL	17.500% 01-NOV-2040		15.607	113.757	500,000,000.000	568,785,000
19-JUL	17.500% 01-NOV-2040		17.000	105.401	4,800,000.000	5,059,248
19-JUL	17.500% 01-NOV-2040		16.498	108.286	40,000,000.000	43,314,400
19-JUL	17.500% 01-NOV-2040		16.600	107.687	41,600,000.000	44,797,792
19-JUL	15.000% 18-JUN-2043		16.500	91.675	11,000,000.000	10,084,250
19-JUL	15.000% 18-JUN-2043		15.479	97.404	100,000,000.000	97,404,000
19-JUL	15.000% 18-JUN-2043		16.200	93.295	117,000,000.000	109,155,150
19-JUL	15.000% 18-JUN-2043		16.792	90.146	3,320,000,000.000	2,992,847,200
19-JUL	15.000% 18-JUN-2043		16.000	94.404	12,000,000.000	11,328,480
19-JUL	15.000% 18-JUN-2043		16.007	94.364	600,000,000.000	566,184,000
19-JUL	15.000% 18-JUN-2043		17.000	89.084	10,000,000.000	8,908,400
19-JUL	15.000% 18-JUN-2043		15.479	97.404	15,000,000.000	14,610,600

19-JUL	15.000% 18-JUN-2043		16.200	93.295	53,700,000.000	50,099,415
19-JUL	15.000% 18-JUN-2043		15.479	97.404	50,000,000.000	48,702,000
19-JUL	15.000% 18-JUN-2043		15.013	100.239	168,500,000.000	168,902,715
19-JUL	15.000% 18-JUN-2043		17.081	88.675	3,000,000.000	2,660,250
19-JUL	15.000% 18-JUN-2043		15.479	97.404	17,000,000.000	16,558,680
19-JUL	15.000% 18-JUN-2043		16.000	94.404	5,000,000,000.000	4,720,200,000
19-JUL	15.000% 18-JUN-2043		16.003	94.388	5,000,000,000.000	4,719,400,000
19-JUL	15.000% 18-JUN-2043		16.795	90.130	3,320,000,000.000	2,992,316,000
19-JUL	15.000% 18-JUN-2043		16.200	93.295	200,000.000	186,590
<b>TOTAL</b>					<b>208,154,900,000.000</b>	