

Government Securities Daily Secondary Market Report for 22-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
22-JUL	0.000% 26-SEP-2024	13.002	13.714	97.703	154,000,000.000	150,462,620.000
22-JUL	0.000% 27-MAR-2025	13.250	13.527	91.741	8,521,500,000.000	7,817,709,315.000
22-JUL	0.000% 13-FEB-2025	12.999	13.365	93.165	29,100,000.000	27,111,015.000
22-JUL	0.000% 05-JUN-2025	13.251	13.361	89.650	10,000,000,000.000	8,965,000,000.000
22-JUL	0.000% 05-JUN-2025	13.250	13.359	89.651	10,000,000,000.000	8,965,100,000.000
22-JUL	0.000% 16-JAN-2025	12.901	13.328	94.081	26,500,000.000	24,931,465.000
22-JUL	0.000% 16-JAN-2025	12.885	13.310	94.088	100,000,000.000	94,088,000.000
22-JUL	0.000% 22-MAY-2025	13.145	13.286	90.132	12,000,000,000.000	10,815,840,000.000
22-JUL	0.000% 21-NOV-2024	7.501	7.690	97.554	10,000,000,000.000	9,755,400,000.000
22-JUL	0.000% 21-NOV-2024	7.501	7.690	97.554	10,000,000,000.000	9,755,400,000.000
22-JUL	0.000% 29-AUG-2024	6.002	6.166	99.379	5,000,000,000.000	4,968,950,000.000
22-JUL	0.000% 29-AUG-2024	6.002	6.166	99.379	5,000,000,000.000	4,968,950,000.000
22-JUL	15.000% 18-JUN-2043		15.481	97.514	70,000,000.000	68,259,800.000
22-JUL	15.800% 23-JUN-2039		14.670	107.239	30,000,000.000	32,171,700.000
22-JUL	15.800% 23-JUN-2039		14.670	107.239	15,000,000.000	16,085,850.000
22-JUL	16.000% 14-MAY-2037		16.360	100.354	100,000,000.000	100,354,000.000
22-JUL	15.800% 23-JUN-2039		15.000	105.183	6,000,000,000.000	6,310,980,000.000
22-JUL	15.800% 23-JUN-2039		15.800	100.461	2,900,000,000.000	2,913,369,000.000
22-JUL	14.250% 23-AUG-2029		15.005	102.967	3,000,000,000.000	3,089,010,000.000
22-JUL	18.500% 14-AUG-2042		16.200	120.249	2,000,000,000.000	2,404,980,000.000
22-JUL	17.000% 03-APR-2031		14.618	114.672	100,000,000.000	114,672,000.000
22-JUL	15.800% 23-JUN-2039		15.790	100.517	4,500,000,000.000	4,523,265,000.000
22-JUL	14.250% 23-AUG-2029		15.200	102.303	3,000,000,000.000	3,069,090,000.000
22-JUL	15.800% 23-JUN-2039		15.010	105.122	100,000,000.000	105,122,000.000

22-JUL	15.800% 23-JUN-2039		15.000	105.183	2,000,000,000.000	2,103,660,000.000
22-JUL	14.250% 23-AUG-2029		15.000	102.984	2,500,000,000.000	2,574,600,000.000
22-JUL	15.000% 18-JUN-2043		15.481	97.514	300,000,000.000	292,542,000.000
22-JUL	15.800% 23-JUN-2039		15.793	100.500	2,000,000,000.000	2,010,000,000.000
22-JUL	15.800% 23-JUN-2039		15.020	105.058	80,000,000.000	84,046,400.000
22-JUL	14.125% 13-JAN-2028		15.000	97.838	3,000,000,000.000	2,935,140,000.000
22-JUL	16.250% 08-NOV-2035		16.376	101.968	35,500,000.000	36,198,484.000
22-JUL	15.800% 23-JUN-2039		15.817	100.363	1,000,000,000.000	1,003,630,000.000
22-JUL	15.800% 23-JUN-2039		15.020	105.058	100,000,000.000	105,058,000.000
22-JUL	15.800% 23-JUN-2039		15.401	102.769	1,500,000,000.000	1,541,535,000.000
22-JUL	15.800% 23-JUN-2039		15.401	102.769	500,000,000.000	513,845,000.000
22-JUL	15.800% 23-JUN-2039		15.020	105.058	550,000,000.000	577,819,000.000
22-JUL	15.800% 23-JUN-2039		15.800	100.461	350,000,000.000	351,613,500.000
22-JUL	15.800% 23-JUN-2039		15.020	105.058	400,000,000.000	420,232,000.000
22-JUL	14.000% 29-MAY-2025		12.380	103.272	350,000,000.000	361,452,000.000
22-JUL	16.000% 14-MAY-2037		14.792	109.133	100,000,000.000	109,133,000.000
22-JUL	17.750% 08-MAY-2042		15.451	116.352	46,000,000.000	53,521,920.000
22-JUL	14.375% 03-FEB-2033		14.989	103.302	32,000,000.000	33,056,640.000
22-JUL	13.500% 09-JUL-2026		15.518	97.078	10,000,000.000	9,707,800.000
22-JUL	17.000% 03-APR-2031		14.618	114.672	150,000,000.000	172,008,000.000
22-JUL	15.000% 18-JUN-2043		15.481	97.514	16,000,000.000	15,602,240.000
22-JUL	16.000% 06-MAY-2027		15.300	104.728	50,000,000.000	52,364,000.000
22-JUL	15.000% 18-JUN-2043		15.480	97.518	500,000,000.000	487,590,000.000
22-JUL	14.250% 23-AUG-2029		15.000	102.984	3,000,000,000.000	3,089,520,000.000
22-JUL	14.250% 23-AUG-2029		15.050	102.813	5,000,000,000.000	5,140,650,000.000

22-JUL	16.250% 08-NOV-2035		15.600	106.019	470,000,000.000	498,289,300.000
22-JUL	14.250% 23-AUG-2029		15.000	102.984	1,000,000,000.000	1,029,840,000.000
22-JUL	15.800% 23-JUN-2039		15.817	100.363	1,500,000,000.000	1,505,445,000.000
22-JUL	15.000% 18-JUN-2043		15.481	97.514	100,000,000.000	97,514,000.000
22-JUL	15.800% 23-JUN-2039		15.790	100.517	2,900,000,000.000	2,914,993,000.000
22-JUL	14.250% 23-AUG-2029		15.000	102.984	1,000,000,000.000	1,029,840,000.000
22-JUL	18.500% 14-AUG-2042		16.250	119.926	1,183,900,000.000	1,419,803,914.000
22-JUL	15.000% 18-JUN-2043		15.481	97.514	100,000,000.000	97,514,000.000
22-JUL	15.000% 18-JUN-2043		15.481	97.514	10,000,000.000	9,751,400.000
22-JUL	15.000% 18-JUN-2043		15.500	97.402	170,000,000.000	165,582,998.000
22-JUL	15.000% 18-JUN-2043		16.000	94.524	180,000,000.000	170,143,200.000
22-JUL	15.800% 23-JUN-2039		15.221	103.843	50,000,000.000	51,921,500.000
22-JUL	14.375% 03-FEB-2033		15.000	103.250	120,000,000.000	123,900,000.000
22-JUL	14.250% 23-AUG-2029		14.900	103.327	1,000,000,000.000	1,033,270,000.000
22-JUL	14.250% 23-AUG-2029		15.000	102.984	5,000,000,000.000	5,149,200,000.000
22-JUL	15.000% 18-JUN-2043		15.400	97.996	102,000,000.000	99,955,920.000
22-JUL	15.000% 18-JUN-2043		16.000	94.524	25,000,000.000	23,631,000.000
22-JUL	16.375% 04-MAR-2032		14.600	113.806	17,600,000.000	20,029,856.000
22-JUL	17.750% 08-MAY-2042		16.500	109.641	8,300,000.000	9,100,228.000
22-JUL	15.000% 18-JUN-2043		16.010	94.468	65,000,000.000	61,404,200.000
22-JUL	16.250% 08-NOV-2035		16.484	101.423	50,000,000.000	50,711,500.000
22-JUL	14.375% 03-FEB-2033		15.163	102.498	156,500,000.000	160,409,370.000
22-JUL	14.250% 23-AUG-2029		15.637	100.837	9,000,000.000	9,075,330.000
22-JUL	13.500% 09-JUL-2026		15.100	97.753	12,300,000.000	12,023,619.000
22-JUL	15.800% 23-JUN-2039		15.010	105.122	5,900,000,000.000	6,202,198,000.000
22-JUL	15.000% 18-JUN-2043		16.000	94.524	175,000,000.000	165,417,000.000
22-JUL	15.000% 18-JUN-2043		15.500	97.402	35,000,000.000	34,090,700.000
22-JUL	17.500% 01-NOV-2040		16.833	106.486	25,800,000.000	27,473,388.000

22-JUL	15.800% 23-JUN-2039		15.785	100.546	4,500,000,000.000	4,524,570,000.000
22-JUL	16.000% 14-MAY-2037		15.400	105.586	29,400,000.000	31,042,284.000
22-JUL	14.250% 23-AUG-2029		14.950	103.155	2,500,000,000.000	2,578,875,000.000
22-JUL	14.250% 23-AUG-2029		14.951	103.152	2,500,000,000.000	2,578,800,000.000
22-JUL	16.000% 14-MAY-2037		15.350	105.871	9,900,000.000	10,481,210.000
22-JUL	14.250% 23-AUG-2029		14.250	105.597	25,000,000.000	26,399,250.000
22-JUL	14.125% 13-JAN-2028		15.500	96.548	35,000,000.000	33,791,825.000
22-JUL	14.250% 23-AUG-2029		15.000	102.984	3,000,000,000.000	3,089,520,000.000
22-JUL	15.000% 18-JUN-2043		16.600	91.266	800,000.000	730,128.000
22-JUL	15.000% 20-MAY-2032		16.200	96.896	9,500,000.000	9,205,120.000
				TOTALS	150,190,600,000.000	148,186,769,989.000