

**Government Securities Daily Secondary Market Report for 25-JULY-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
25-JUL	0.000% 12-SEP-2024	10.500	10.990	98.610	30,000,000,000	29,583,000,000
25-JUL	0.000% 12-SEP-2024	10.477	10.965	98.613	30,000,000,000	29,583,900,000
25-JUL	0.000% 26-SEP-2024	10.500	10.966	98.220	25,000,000,000	24,555,000,000
25-JUL	0.000% 26-SEP-2024	10.482	10.947	98.223	30,000,000,000	29,466,900,000
25-JUL	0.000% 10-OCT-2024	10.475	10.917	97.838	30,000,000,000	29,351,400,000
25-JUL	0.000% 24-OCT-2024	10.002	10.384	97.567	40,900,000	39,904,903
25-JUL	0.000% 24-OCT-2024	8.002	8.246	98.044	15,300,000	15,000,732
25-JUL	0.000% 07-NOV-2024	10.426	10.819	97.088	30,000,000,000	29,126,400,000
25-JUL	0.000% 21-NOV-2024	12.501	13.035	96.084	10,500,000	10,088,820
25-JUL	0.000% 16-JAN-2025	12.300	12.695	94.431	37,800,000	35,694,918
25-JUL	0.000% 16-JAN-2025	12.200	12.588	94.474	36,800,000	34,766,432
25-JUL	0.000% 16-JAN-2025	11.063	11.382	94.963	36,800,000	34,946,384
25-JUL	0.000% 16-JAN-2025	10.806	11.110	95.074	37,800,000	35,938,047
25-JUL	0.000% 16-JAN-2025	10.000	10.260	95.425	31,400,000	29,963,450
25-JUL	0.000% 30-JAN-2025	10.000	10.240	95.077	3,200,000	3,042,464
25-JUL	0.000% 17-JUL-2025	13.350	13.368	88.451	50,000,000	44,225,500
25-JUL	0.000% 17-JUL-2025	13.350	13.368	88.451	50,000,000	44,225,500
25-JUL	0.000% 17-JUL-2025	12.000	12.015	89.496	13,400,000	11,992,464
25-JUL	14.000% 08-AUG-2024		9.572	106.615	40,000,000,000	42,646,000,000
25-JUL	14.000% 08-AUG-2024		11.440	106.543	100,000,000	106,543,000
25-JUL	14.000% 08-AUG-2024		10.132	106.594	50,000,000,000	53,297,000,000
25-JUL	17.000% 16-JAN-2025		12.876	102.182	60,000,000,000	61,309,200,000
25-JUL	13.500% 09-JUL-2026		14.000	99.671	35,000,000	34,884,850
25-JUL	13.500% 09-JUL-2026		15.091	97.884	60,000,000,000	58,730,400,000
25-JUL	13.500% 09-JUL-2026		13.800	100.003	300,000,000	300,009,000

25-JUL	14.250% 23-AUG-2029		15.000	103.107	300,000,000	309,321,000
25-JUL	14.250% 23-AUG-2029		13.900	106.966	30,000,000	32,089,800
25-JUL	14.250% 23-AUG-2029		14.800	103.794	500,000	518,970
25-JUL	15.000% 20-MAY-2032		15.400	100.462	350,000,000	351,617,000
25-JUL	14.375% 03-FEB-2033		15.850	99.547	2,000,000,000	1,990,940,000
25-JUL	14.375% 03-FEB-2033		14.964	103.540	50,000,000	51,770,000
25-JUL	14.375% 03-FEB-2033		15.850	99.547	3,000,000,000	2,986,410,000
25-JUL	14.375% 03-FEB-2033		16.710	95.894	22,500,000	21,576,150
25-JUL	14.375% 03-FEB-2033		16.000	98.894	3,000,000	2,966,822
25-JUL	14.375% 03-FEB-2033		15.300	101.997	1,000,000	1,019,970
25-JUL	14.250% 22-JUN-2034		16.619	89.454	146,500,000	131,050,110
25-JUL	16.250% 08-NOV-2035		16.484	101.555	75,000,000	76,166,250
25-JUL	16.000% 14-MAY-2037		15.900	102.938	3,000,000,000	3,088,140,000
25-JUL	16.000% 14-MAY-2037		16.500	99.759	1,000,000	997,590
25-JUL	15.800% 23-JUN-2039		15.800	100.587	100,000,000	100,587,000
25-JUL	18.500% 14-AUG-2042		19.391	102.605	7,000,000	7,182,360
25-JUL	18.500% 14-AUG-2042		16.300	119.758	7,000,000	8,383,060
25-JUL	15.000% 18-JUN-2043		15.707	96.312	50,000,000	48,156,000
25-JUL	15.000% 18-JUN-2043		15.501	97.516	297,000,000	289,622,520
25-JUL	15.000% 18-JUN-2043		16.150	93.810	600,000,000	562,860,000
25-JUL	15.000% 18-JUN-2043		15.910	95.151	1,015,000,000	965,782,650
25-JUL	15.000% 18-JUN-2043		16.100	94.087	120,000,000	112,904,400
25-JUL	15.000% 18-JUN-2043		16.000	94.644	400,000,000	378,576,000
25-JUL	15.000% 18-JUN-2043		16.571	91.539	1,015,000,000	929,120,850
25-JUL	15.000% 18-JUN-2043		16.571	91.539	1,015,000,000	929,120,850
25-JUL	15.000% 18-JUN-2043		15.479	97.644	10,000,000	9,764,400
25-JUL	15.000% 18-JUN-2043		15.900	95.208	1,000,000,000	952,080,000
25-JUL	15.000% 18-JUN-2043		15.910	95.151	1,015,000,000	965,782,650

25-JUL	15.000% 18-JUN-2043		16.500	91.915	475,000,000	436,596,250
25-JUL	15.000% 18-JUN-2043		15.300	98.716	50,700,000	50,049,012
25-JUL	15.000% 18-JUN-2043		15.479	97.644	511,000,000	498,960,840
25-JUL	15.000% 18-JUN-2043		15.479	97.644	100,000,000	97,644,000
25-JUL	15.000% 18-JUN-2043		16.630	91.228	15,800,000	14,414,024
25-JUL	15.000% 18-JUN-2043		15.700	96.352	720,000,000	693,734,400
25-JUL	15.000% 18-JUN-2043		16.050	94.365	1,000,000,000	943,650,000
25-JUL	15.000% 18-JUN-2043		15.807	95.737	40,000,000	38,294,800
25-JUL	15.000% 18-JUN-2043		16.100	94.087	10,700,000	10,067,309
25-JUL	15.000% 18-JUN-2043		15.900	95.208	1,000,000,000	952,080,000
25-JUL	15.000% 18-JUN-2043		15.900	95.208	430,000,000	409,395,545
25-JUL	15.000% 18-JUN-2043		15.501	97.516	10,000,000	9,751,600
25-JUL	15.000% 18-JUN-2043		16.300	92.989	120,000,000	111,586,800
25-JUL	15.000% 18-JUN-2043		15.900	95.208	688,100,000	655,125,103
25-JUL	15.000% 18-JUN-2043		16.500	91.915	184,000,000	169,123,600
25-JUL	15.000% 18-JUN-2043		15.250	99.019	767,500,000	759,970,825
25-JUL	15.000% 18-JUN-2043		15.479	97.644	50,000,000	48,822,000
25-JUL	15.000% 18-JUN-2043		16.000	94.644	105,700,000	100,038,708
25-JUL	15.000% 18-JUN-2043		15.250	99.019	101,000,000	100,009,190
25-JUL	15.000% 18-JUN-2043		15.479	97.644	50,000,000	48,822,000
<b>TOTAL</b>					<b>407,858,900,000</b>	