

**Government Securities Daily Secondary Market Report for 29-JULY-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
29-JUL	0.000% 24-OCT-2024	10.048	10.439	97.661	40,900,000	39,943,349
29-JUL	14.000% 29-MAY-2025		13.500	102.640	50,000,000	51,320,095
29-JUL	14.000% 29-MAY-2025		13.500	102.640	800,000	821,120
29-JUL	13.500% 09-JUL-2026		13.816	100.123	180,000,000	180,221,400
29-JUL	14.125% 13-JAN-2028		16.400	94.567	80,000,000	75,653,600
29-JUL	14.250% 23-AUG-2029		15.000	103.271	128,700,000	132,909,777
29-JUL	14.250% 23-AUG-2029		15.000	103.271	129,700,000	133,942,487
29-JUL	14.250% 23-AUG-2029		14.500	104.998	50,000,000	52,499,000
29-JUL	14.250% 23-AUG-2029		15.000	103.271	148,100,000	152,944,351
29-JUL	14.250% 23-AUG-2029		14.500	104.998	33,400,000	35,069,332
29-JUL	17.000% 03-APR-2031		14.528	115.385	170,000,000	196,154,500
29-JUL	14.375% 03-FEB-2033		15.117	103.000	669,000,000	689,070,000
29-JUL	14.375% 03-FEB-2033		15.800	99.932	35,000,000	34,976,200
29-JUL	14.375% 03-FEB-2033		15.700	100.372	2,000,000	2,007,440
29-JUL	14.250% 22-JUN-2034		16.000	92.381	103,900,000	95,983,859
29-JUL	14.250% 22-JUN-2034		16.000	92.381	3,034,500,000	2,803,301,445
29-JUL	14.250% 22-JUN-2034		16.000	92.381	1,861,600,000	1,719,764,696
29-JUL	16.000% 14-MAY-2037		15.100	107.614	926,000,000	996,505,640
29-JUL	16.000% 14-MAY-2037		14.841	109.143	185,000,000	201,914,550
29-JUL	16.000% 14-MAY-2037		15.350	106.172	500,000	530,860
29-JUL	16.000% 14-MAY-2037		15.900	103.111	660,000,000	680,532,600
29-JUL	16.000% 14-MAY-2037		15.914	103.035	10,000,000,000	10,303,500,000
29-JUL	15.800% 23-JUN-2039		15.500	102.483	4,500,000,000	4,611,735,000
29-JUL	15.800% 23-JUN-2039		15.500	102.483	4,500,000,000	4,611,735,000
29-JUL	17.500% 01-NOV-2040		16.350	109.634	25,000,000	27,408,500
29-JUL	17.500% 01-NOV-2040		15.529	114.731	50,000,000	57,365,500

29-JUL	17.500% 01-NOV-2040		15.900	112.377	4,700,000	5,281,719
29-JUL	17.750% 08-MAY-2042		16.190	111.886	1,079,400,000	1,207,697,484
29-JUL	17.750% 08-MAY-2042		16.200	111.823	1,079,400,000	1,207,017,462
29-JUL	17.750% 08-MAY-2042		17.400	104.753	4,300,000	4,504,379
29-JUL	18.500% 14-AUG-2042		16.750	117.137	15,000,000	17,570,550
29-JUL	15.000% 18-JUN-2043		15.500	97.682	80,000,000	78,145,600
29-JUL	15.000% 18-JUN-2043		16.300	93.150	118,100,000	110,010,150
29-JUL	15.000% 18-JUN-2043		16.000	94.804	4,880,000,000	4,626,435,200
29-JUL	15.000% 18-JUN-2043		15.290	98.937	73,000,000	72,224,010
29-JUL	15.000% 18-JUN-2043		15.605	97.065	170,000,000	165,010,500
29-JUL	15.000% 18-JUN-2043		16.300	93.150	118,100,000	110,010,150
29-JUL	15.000% 18-JUN-2043		10.058	142.206	2,000,000,000	2,844,120,000
29-JUL	15.000% 18-JUN-2043		15.290	98.937	400,000,000	395,748,000
29-JUL	15.000% 18-JUN-2043		15.800	95.937	5,700,000	5,468,409
29-JUL	15.000% 18-JUN-2043		15.483	97.782	86,000,000	84,092,520
29-JUL	15.000% 18-JUN-2043		15.290	98.937	105,000,000	103,883,850
29-JUL	15.000% 18-JUN-2043		15.483	97.784	60,000,000	58,670,400
29-JUL	15.000% 18-JUN-2043		15.805	95.908	120,000,000	115,089,600
29-JUL	15.000% 18-JUN-2043		16.300	93.150	10,000,000,000	9,315,000,000
29-JUL	15.000% 18-JUN-2043		15.483	97.784	103,000,000	100,717,520
29-JUL	15.000% 18-JUN-2043		16.000	94.804	5,000,000,000	4,740,200,000
29-JUL	15.000% 18-JUN-2043		15.800	95.937	10,000,000,000	9,593,700,000
29-JUL	15.000% 18-JUN-2043		16.000	94.804	10,000,000,000	9,480,400,000
29-JUL	15.000% 18-JUN-2043		16.000	94.804	1,000,000,000	948,040,000
29-JUL	15.000% 18-JUN-2043		15.290	98.937	43,800,000	43,334,406
29-JUL	15.000% 18-JUN-2043		15.483	97.784	153,000,000	149,609,520
29-JUL	15.000% 18-JUN-2043		15.950	95.085	1,000,000,000	950,850,000
29-JUL	15.000% 18-JUN-2043		16.000	94.804	1,000,000,000	948,040,000

29-JUL	15.000% 18-JUN-2043		15.805	95.908	4,880,000,000	4,680,310,400
29-JUL	15.000% 18-JUN-2043		15.805	95.908	5,000,000,000	4,795,400,000
29-JUL	15.000% 18-JUN-2043		15.800	95.937	24,000,000	23,024,880
29-JUL	15.000% 18-JUN-2043		15.900	95.368	1,000,000,000	953,680,000
29-JUL	15.000% 18-JUN-2043		15.750	96.224	20,000,000	19,244,800
29-JUL	15.000% 18-JUN-2043		15.290	98.937	102,000,000	100,915,740
<b>TOTAL</b>					<b>87,288,600,000</b>	