

**Government Securities Daily Secondary Market Report for 30-JULY-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
30-JUL	0.000% 19-SEP-2024	10.000	10.441	98.622	10,000,000.000	9,862,200
30-JUL	0.000% 26-SEP-2024	10.493	10.967	98.360	25,000,000,000.000	24,590,000,000
30-JUL	0.000% 21-NOV-2024	11.002	11.424	96.678	82,800,000.000	80,049,384
30-JUL	0.000% 05-DEC-2024	11.055	11.456	96.268	2,000,000,000.000	1,925,360,000
30-JUL	0.000% 05-DEC-2024	11.033	11.433	96.275	2,000,000,000.000	1,925,500,000
30-JUL	0.000% 19-DEC-2024	11.079	11.457	95.868	6,400,000.000	6,135,552
30-JUL	0.000% 02-JAN-2025	12.501	12.951	94.928	4,300,000.000	4,081,904
30-JUL	0.000% 02-JAN-2025	12.501	12.951	94.928	100,000,000.000	94,928,000
30-JUL	0.000% 02-JAN-2025	5.987	6.090	97.505	100,000,000.000	97,505,000
30-JUL	0.000% 16-JAN-2025	9.002	9.219	95.976	4,100,000,000.000	3,935,016,000
30-JUL	0.000% 16-JAN-2025	9.000	9.216	95.977	4,100,000,000.000	3,935,057,000
30-JUL	0.000% 10-APR-2025	11.001	11.182	92.889	10,800,000.000	10,032,012
30-JUL	0.000% 22-MAY-2025	12.500	12.644	90.796	12,000,000,000.000	10,895,520,000
30-JUL	0.000% 05-JUN-2025	12.501	12.615	90.402	10,000,000,000.000	9,040,200,000
30-JUL	0.000% 17-JUL-2025	12.000	12.024	89.628	412,000,000.000	369,267,360
30-JUL	14.000% 01-AUG-2024		11.178	106.936	100,000,000.000	106,936,000
30-JUL	14.000% 29-MAY-2025		13.499	102.677	70,000,000,000.000	71,873,900,000
30-JUL	14.000% 29-MAY-2025		14.696	101.763	600,000.000	610,578
30-JUL	13.500% 09-JUL-2026		14.000	99.856	100,200,000.000	100,055,712
30-JUL	13.500% 09-JUL-2026		15.000	98.227	8,000,000.000	7,858,146
30-JUL	13.500% 09-JUL-2026		15.719	97.078	300,000.000	291,234
30-JUL	13.500% 09-JUL-2026		15.500	97.426	500,000.000	487,130
30-JUL	14.125% 13-JAN-2028		15.500	96.865	48,600,000.000	47,076,390
30-JUL	14.125% 13-JAN-2028		15.580	96.662	20,700,000.000	20,009,034
30-JUL	14.125% 13-JAN-2028		15.600	96.611	500,000.000	483,055

30-JUL	14.250% 23-AUG-2029		14.512	104.998	100,000,000.000	104,998,000
30-JUL	14.250% 23-AUG-2029		15.200	102.633	30,000,000.000	30,789,900
30-JUL	14.250% 23-AUG-2029		15.550	101.459	10,000,000,000.000	10,145,900,000
30-JUL	16.000% 14-NOV-2030		15.300	105.692	1,000,000,000.000	1,056,920,000
30-JUL	16.375% 04-MAR-2032		16.100	107.333	9,300,000.000	9,981,969
30-JUL	15.000% 20-MAY-2032		15.500	100.228	180,000,000.000	180,410,400
30-JUL	14.375% 03-FEB-2033		15.800	99.974	30,000,000.000	29,992,200
30-JUL	14.375% 03-FEB-2033		16.300	97.819	1,100,000.000	1,076,009
30-JUL	14.375% 03-FEB-2033		15.000	103.579	289,600,000.000	299,964,784
30-JUL	14.375% 03-FEB-2033		15.800	99.974	30,000,000.000	29,992,200
30-JUL	14.375% 03-FEB-2033		15.800	99.974	5,000,000,000.000	4,998,700,000
30-JUL	14.375% 03-FEB-2033		15.000	103.579	627,600,000.000	650,061,804
30-JUL	14.375% 03-FEB-2033		14.859	104.237	50,000,000.000	52,118,500
30-JUL	14.250% 22-JUN-2034		15.650	94.044	1,000,000,000.000	940,440,000
30-JUL	16.000% 14-MAY-2037		16.300	101.018	15,000,000.000	15,152,700
30-JUL	16.000% 14-MAY-2037		15.300	106.501	400,000,000.000	426,004,000
30-JUL	16.000% 14-MAY-2037		15.010	108.183	342,100,000.000	370,094,043
30-JUL	16.000% 14-MAY-2037		15.750	103.974	400,000,000.000	415,896,000
30-JUL	16.000% 14-MAY-2037		15.358	106.172	500,000.000	530,860
30-JUL	16.000% 14-MAY-2037		16.400	100.495	500,000.000	502,475
30-JUL	15.800% 23-JUN-2039		15.329	103.535	20,000,000.000	20,707,000
30-JUL	15.800% 23-JUN-2039		15.000	105.518	14,600,000.000	15,405,628
30-JUL	15.800% 23-JUN-2039		15.832	100.613	60,000,000.000	60,367,800
30-JUL	17.500% 01-NOV-2040		16.200	110.582	5,300,000.000	5,860,846
30-JUL	17.750% 08-MAY-2042		16.000	113.133	1,079,400,000.000	1,221,157,602
30-JUL	18.500% 14-AUG-2042		16.047	121.663	1,570,000,000.000	1,910,109,100
30-JUL	18.500% 14-AUG-2042		16.500	118.744	5,000,000.000	5,937,179
30-JUL	18.500% 14-AUG-2042		16.044	121.682	1,570,000,000.000	1,910,407,400

30-JUL	15.000% 18-JUN-2043		16.200	93.736	2,280,100,000.000	2,137,274,536
30-JUL	15.000% 18-JUN-2043		16.007	94.804	3,000,000,000.000	2,844,120,000
30-JUL	15.000% 18-JUN-2043		15.484	97.819	800,000.000	782,552
30-JUL	15.000% 18-JUN-2043		15.500	97.722	3,000,000.000	2,931,660
30-JUL	15.000% 18-JUN-2043		10.062	142.206	2,000,000,000.000	2,844,120,000
30-JUL	15.000% 18-JUN-2043		16.997	89.540	236,600,000.000	211,851,640
30-JUL	15.000% 18-JUN-2043		15.800	95.977	2,600,000,000.000	2,495,402,000
30-JUL	15.000% 18-JUN-2043		15.803	95.960	2,600,000,000.000	2,494,960,000
30-JUL	15.000% 18-JUN-2043		16.187	93.807	2,363,400,000.000	2,217,034,638
30-JUL	15.000% 18-JUN-2043		15.489	97.784	109,000,000.000	106,584,560
30-JUL	15.000% 18-JUN-2043		15.290	98.977	100,000,000.000	98,977,000
30-JUL	15.000% 18-JUN-2043		16.600	91.586	32,800,000.000	30,040,208
30-JUL	15.000% 18-JUN-2043		16.490	92.169	130,000,000.000	119,819,700
30-JUL	15.000% 18-JUN-2043		16.190	93.791	2,363,400,000.000	2,216,656,494
30-JUL	15.000% 18-JUN-2043		17.000	89.524	253,000,000.000	226,495,720
30-JUL	15.000% 18-JUN-2043		15.200	99.524	502,400,000.000	500,008,576
30-JUL	15.000% 18-JUN-2043		15.900	95.408	180,000,000.000	171,734,400
<b>TOTAL</b>					<b>172,790,200,000</b>	