

**Government Securities Daily Secondary Market Report for 02-August-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
02-AUG	0.000% 12-SEP-2024	10.503	11.006	98.834	30,000,000,000.000	29,650,200,000.000
02-AUG	0.000% 10-OCT-2024	10.482	10.937	98.057	30,000,000,000.000	29,417,100,000.000
02-AUG	0.000% 24-OCT-2024	10.459	10.889	97.677	40,000,000,000.000	39,070,800,000.000
02-AUG	0.000% 24-OCT-2024	9.002	9.320	97.994	173,500,000.000	170,019,590.000
02-AUG	0.000% 24-OCT-2024	8.604	8.895	98.081	30,600,000.000	30,012,786.000
02-AUG	0.000% 24-OCT-2024	5.296	5.406	98.810	30,400,000.000	30,038,240.000
02-AUG	0.000% 30-JAN-2025	12.400	12.788	94.207	300,000,000.000	282,621,000.000
02-AUG	0.000% 30-JAN-2025	11.999	12.362	94.384	81,000,000.000	76,451,040.000
02-AUG	0.000% 30-JAN-2025	11.999	12.362	94.384	300,000,000.000	283,152,000.000
02-AUG	0.000% 30-JAN-2025	10.001	10.253	95.275	26,300,000.000	25,057,325.000
02-AUG	0.000% 27-MAR-2025	12.799	13.083	92.327	65,000,000.000	60,012,550.000
02-AUG	0.000% 17-JUL-2025	12.034	12.064	89.681	3,300,000.000	2,959,473.000
02-AUG	0.000% 31-JUL-2025	13.750	13.755	87.970	592,700,000.000	521,398,190.000
02-AUG	0.000% 31-JUL-2025	13.700	13.705	88.009	1,000,000,000.000	880,090,000.000
02-AUG	0.000% 31-JUL-2025	13.600	13.605	88.086	3,065,200,000.000	2,700,012,072.000
02-AUG	0.000% 31-JUL-2025	13.129	13.133	88.451	400,000,000.000	353,804,000.000
02-AUG	0.000% 31-JUL-2025	13.129	13.133	88.451	200,000,000.000	176,902,000.000
02-AUG	0.000% 31-JUL-2025	12.500	12.504	88.943	64,100,000.000	57,012,465.000
02-AUG	0.000% 31-JUL-2025	12.283	12.287	89.114	112,300,000.000	100,075,022.000
02-AUG	0.000% 31-JUL-2025	12.000	12.004	89.338	91,000,000.000	81,297,580.000
02-AUG	14.000% 29-MAY-2025		13.100	103.093	1,559,000,000.000	1,607,219,870.000
02-AUG	14.000% 29-MAY-2025		13.106	103.089	1,559,000,000.000	1,607,157,510.000
02-AUG	14.000% 29-MAY-2025		13.499	102.788	1,559,000,000.000	1,602,464,920.000

02-AUG	13.500% 09-JUL-2026		14.751	98.747	3,950,000,000.000	3,900,487,000.000
02-AUG	13.500% 09-JUL-2026		14.750	98.747	3,950,000,000.000	3,900,506,500.000
02-AUG	13.500% 09-JUL-2026		14.800	98.666	750,000,000.000	739,995,000.000
02-AUG	13.500% 09-JUL-2026		14.800	98.666	3,040,000,000.000	2,999,446,400.000
02-AUG	13.500% 09-JUL-2026		14.800	98.666	1,794,800,000.000	1,770,857,368.000
02-AUG	13.500% 09-JUL-2026		14.000	99.967	3,600,000,000.000	3,598,812,000.000
02-AUG	13.500% 09-JUL-2026		14.010	99.951	6,400,000,000.000	6,396,864,000.000
02-AUG	13.500% 09-JUL-2026		14.800	98.666	10,000,000,000.000	9,866,600,000.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	139,000,000.000	143,067,140.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	649,200,000.000	668,195,592.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	1,571,000,000.000	1,616,967,460.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	960,000,000.000	988,089,600.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	130,000,000.000	133,803,800.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	10,000,000.000	10,292,600.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	1,540,000,000.000	1,585,060,400.000
02-AUG	14.250% 23-AUG-2029		15.150	102.926	800,000,000.000	823,408,000.000
02-AUG	14.375% 03-FEB-2033		15.800	100.100	20,944,900,000.000	20,965,844,900.000
02-AUG	14.375% 03-FEB-2033		14.892	104.204	150,000,000.000	156,306,000.000
02-AUG	14.250% 22-JUN-2034		14.600	99.297	1,000,000,000.000	992,970,000.000
02-AUG	14.250% 22-JUN-2034		16.672	89.537	57,000,000.000	51,036,090.000
02-AUG	16.250% 08-NOV-2035		15.208	108.645	2,800,000.000	3,042,060.000
02-AUG	16.250% 08-NOV-2035		15.208	108.645	2,800,000.000	3,042,060.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	87,100,000.000	90,914,980.000
02-AUG	16.000% 14-MAY-2037		16.000	102.743	2,100,000,000.000	2,157,603,000.000

02-AUG	16.000% 14-MAY-2037		14.931	108.778	60,000,000.000	65,266,800.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	325,000,000.000	339,235,000.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	2,000,000,000.000	2,087,600,000.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	173,000,000.000	180,577,400.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	255,500,000.000	266,690,900.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	4,440,000,000.000	4,634,472,000.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	271,100,000.000	282,974,180.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	3,000,000,000.000	3,131,400,000.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	1,775,000,000.000	1,852,745,000.000
02-AUG	16.000% 14-MAY-2037		15.800	103.830	3,767,300,000.000	3,911,587,590.000
02-AUG	16.000% 14-MAY-2037		15.180	107.321	500,000,000.000	536,605,000.000
02-AUG	16.000% 14-MAY-2037		15.795	103.857	3,767,300,000.000	3,912,604,761.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	220,000,000.000	229,636,000.000
02-AUG	16.000% 14-MAY-2037		15.800	103.830	2,607,500,000.000	2,707,367,250.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	14,100,000.000	14,717,580.000
02-AUG	16.000% 14-MAY-2037		15.125	107.641	100,000,000.000	107,641,000.000
02-AUG	16.000% 14-MAY-2037		15.800	103.830	3,000,000,000.000	3,114,900,000.000
02-AUG	16.000% 14-MAY-2037		15.800	103.830	3,591,500,000.000	3,729,054,450.000
02-AUG	16.000% 14-MAY-2037		15.852	103.545	20,000,000.000	20,709,000.000
02-AUG	16.000% 14-MAY-2037		15.700	104.380	1,253,300,000.000	1,308,194,540.000
02-AUG	16.000% 14-MAY-2037		16.008	102.700	6,000,000.000	6,162,000.000
02-AUG	16.000% 14-MAY-2037		15.800	103.830	591,500,000.000	614,154,450.000
02-AUG	15.800% 23-JUN-2039		14.903	106.238	100,000,000.000	106,238,000.000
02-AUG	15.800% 23-JUN-2039		15.000	105.644	4,400,000.000	4,648,336.000
02-AUG	15.800% 23-JUN-2039		15.000	105.644	35,000,000.000	36,975,400.000
02-AUG	15.800% 23-JUN-2039		15.200	104.429	2,000,000,000.000	2,088,580,000.000
02-AUG	15.800% 23-JUN-2039		15.310	103.772	2,000,000,000.000	2,075,440,000.000
02-AUG	15.800% 23-JUN-2039		14.904	106.238	100,000,000.000	106,238,000.000

02-AUG	15.800% 23-JUN-2039		15.300	103.831	5,000,000,000.000	5,191,550,000.000
02-AUG	15.800% 23-JUN-2039		15.793	100.963	2,000,000,000.000	2,019,260,000.000
02-AUG	15.800% 23-JUN-2039		15.500	102.651	5,000,000,000.000	5,132,550,000.000
02-AUG	15.800% 23-JUN-2039		15.793	100.963	2,000,000,000.000	2,019,260,000.000
02-AUG	15.800% 23-JUN-2039		15.300	103.831	1,200,000,000.000	1,245,972,000.000
02-AUG	15.800% 23-JUN-2039		15.300	103.831	80,000,000.000	83,064,800.000
02-AUG	15.800% 23-JUN-2039		15.793	100.963	2,000,000,000.000	2,019,260,000.000
02-AUG	15.800% 23-JUN-2039		15.793	100.963	1,000,000,000.000	1,009,630,000.000
02-AUG	15.800% 23-JUN-2039		15.300	103.831	500,000,000.000	519,155,000.000
02-AUG	15.800% 23-JUN-2039		15.300	103.831	1,500,000,000.000	1,557,465,000.000
02-AUG	15.800% 23-JUN-2039		15.300	103.831	800,000,000.000	830,648,000.000
02-AUG	15.800% 23-JUN-2039		15.450	102.944	430,000,000.000	442,659,891.000
02-AUG	15.800% 23-JUN-2039		15.300	103.831	200,000,000.000	207,662,000.000
02-AUG	15.800% 23-JUN-2039		15.310	103.772	2,000,000,000.000	2,075,440,000.000
02-AUG	15.800% 23-JUN-2039		15.310	103.772	5,000,000,000.000	5,188,600,000.000
02-AUG	15.800% 23-JUN-2039		15.490	102.710	5,000,000,000.000	5,135,500,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	500,000,000.000	580,435,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	500,000,000.000	580,435,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	300,000,000.000	348,261,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	1,800,000,000.000	2,089,566,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	300,000,000.000	348,261,000.000
02-AUG	17.500% 01-NOV-2040		15.800	113.193	5,000,000,000.000	5,659,650,000.000
02-AUG	17.500% 01-NOV-2040		15.600	114.463	5,000,000,000.000	5,723,150,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	2,000,000,000.000	2,321,740,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	500,000,000.000	580,435,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	500,000,000.000	580,435,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	1,300,000,000.000	1,509,131,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	1,400,000,000.000	1,625,218,000.000

02-AUG	17.500% 01-NOV-2040		15.790	113.255	5,000,000,000.000	5,662,750,000.000
02-AUG	17.500% 01-NOV-2040		15.590	114.527	5,000,000,000.000	5,726,350,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	500,000,000.000	580,435,000.000
02-AUG	17.500% 01-NOV-2040		15.350	116.087	400,000,000.000	464,348,000.000
02-AUG	17.500% 01-NOV-2040		15.360	116.021	10,000,000,000.000	11,602,100,000.000
02-AUG	18.500% 14-AUG-2042		15.427	126.033	19,800,000.000	24,954,533.000
02-AUG	18.500% 14-AUG-2042		15.900	122.794	50,000,000.000	61,397,000.000
02-AUG	18.500% 14-AUG-2042		16.500	118.899	5,000,000.000	5,944,942.000
02-AUG	15.000% 18-JUN-2043		15.500	97.842	200,000,000.000	195,684,000.000
02-AUG	15.000% 18-JUN-2043		15.000	100.878	49,600,000.000	50,035,488.000
02-AUG	15.000% 18-JUN-2043		15.264	99.257	2,000,000,000.000	1,985,140,000.000
02-AUG	15.000% 18-JUN-2043		15.243	99.384	100,000,000.000	99,384,000.000
02-AUG	15.000% 18-JUN-2043		15.300	99.037	10,100,000.000	10,002,737.000
02-AUG	15.000% 18-JUN-2043		15.243	99.384	18,300,000.000	18,187,272.000
02-AUG	15.000% 18-JUN-2043		15.200	99.644	753,000,000.000	750,319,320.000
02-AUG	15.000% 18-JUN-2043		15.700	96.673	15,000,000,000.000	14,500,950,000.000
02-AUG	15.000% 18-JUN-2043		15.274	99.197	200,000,000.000	198,394,000.000
02-AUG	15.000% 18-JUN-2043		15.557	97.507	100,000,000.000	97,507,371.000
02-AUG	15.000% 18-JUN-2043		15.907	95.488	250,000,000.000	238,720,000.000
02-AUG	15.000% 18-JUN-2043		15.550	97.547	150,000,000.000	146,320,500.000
02-AUG	15.000% 18-JUN-2043		16.200	93.856	40,000,000.000	37,542,400.000
02-AUG	15.000% 18-JUN-2043		15.264	99.257	30,000,000.000	29,777,100.000
02-AUG	15.000% 18-JUN-2043		15.006	100.838	49,600,000.000	50,015,648.000
<b>TOTAL</b>					<b>303,553,900,000.000</b>	