

**Government Securities Daily Secondary Market Report for 23-JULY-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
23-JUL	0.000% 02-JAN-2025	14.070	14.621	94.088	10,000,000.000	9,408,800.000
23-JUL	0.000% 17-JUL-2025	13.689	13.703	88.134	3,100,000.000	2,732,154.000
23-JUL	0.000% 03-JUL-2025	13.200	13.246	88.907	270,000,000.000	240,048,900.000
23-JUL	0.000% 03-JUL-2025	13.200	13.246	88.907	300,000,000.000	266,721,000.000
23-JUL	0.000% 17-JUL-2025	11.501	11.511	89.838	27,800,000.000	24,974,964.000
23-JUL	0.000% 02-JAN-2025	10.245	10.536	95.625	36,700,000.000	35,094,375.000
23-JUL	0.000% 30-JAN-2025	10.001	10.239	95.027	7,400,000.000	7,031,998.000
23-JUL	13.500% 09-JUL-2026		13.500	100.432	49,800,000.000	50,015,136.000
23-JUL	15.000% 18-JUN-2043		15.000	100.478	248,900,000.000	250,089,742.000
23-JUL	17.000% 03-APR-2031		14.630	114.661	16,000,000.000	18,345,760.000
23-JUL	14.250% 22-JUN-2034		15.750	93.303	20,000,000.000	18,660,600.000
23-JUL	14.125% 13-JAN-2028		16.000	95.320	67,700,000.000	64,531,640.000
23-JUL	16.000% 14-MAY-2037		14.799	109.137	200,000,000.000	218,274,000.000
23-JUL	15.000% 18-JUN-2043		15.000	100.478	45,000,000.000	45,215,100.000
23-JUL	17.500% 01-NOV-2040		16.500	108.461	55,000,000.000	59,653,794.000
23-JUL	14.000% 29-MAY-2025		13.701	102.262	19,600,000.000	20,043,352.000
23-JUL	15.000% 18-JUN-2043		14.700	102.381	300,000,000.000	307,143,000.000
23-JUL	14.375% 03-FEB-2033		14.709	104.655	47,800,000.000	50,025,090.000
23-JUL	18.500% 14-AUG-2042		16.050	121.282	2,560,000,000.000	3,104,819,200.000
23-JUL	14.250% 23-AUG-2029		15.000	103.025	6,800,000,000.000	7,005,700,000.000
23-JUL	15.000% 18-JUN-2043		16.000	94.564	300,000,000.000	283,692,000.000
23-JUL	17.500% 01-NOV-2040		15.950	111.783	10,000,000.000	11,178,300.000
23-JUL	15.000% 18-JUN-2043		14.700	102.381	350,000,000.000	358,333,500.000
23-JUL	15.000% 18-JUN-2043		14.700	102.381	327,000,000.000	334,785,870.000
23-JUL	13.500% 09-JUL-2026		14.000	99.597	5,000,000.000	4,979,850.000

23-JUL	14.000% 08-AUG-2024		11.435	106.478	50,000,000,000.000	53,239,000,000.000
23-JUL	14.375% 03-FEB-2033		14.950	103.523	10,000,000.000	10,352,300.000
23-JUL	14.250% 23-AUG-2029		15.021	102.953	3,000,000,000.000	3,088,590,000.000
23-JUL	16.375% 04-MAR-2032		15.500	109.672	35,000,000.000	38,385,200.000
23-JUL	18.500% 14-AUG-2042		16.050	121.282	70,000,000.000	84,897,400.000
23-JUL	17.000% 03-APR-2031		14.630	114.661	10,000,000.000	11,466,100.000
23-JUL	16.000% 14-MAY-2037		16.400	100.191	10,000,000.000	10,019,100.000
23-JUL	15.000% 18-JUN-2043		16.000	94.564	327,000,000.000	309,224,280.000
23-JUL	15.800% 23-JUN-2039		15.571	101.818	2,900,000,000.000	2,952,722,000.000
23-JUL	16.250% 08-NOV-2035		16.000	103.943	13,000,000.000	13,512,626.000
23-JUL	16.000% 14-MAY-2037		16.370	100.347	70,000,000.000	70,242,900.000
23-JUL	17.750% 08-MAY-2042		16.000	112.799	34,000,000.000	38,351,660.000
23-JUL	15.000% 18-JUN-2043		15.380	98.156	10,000,000.000	9,815,600.000
23-JUL	16.000% 14-MAY-2037		15.358	105.871	3,000,000.000	3,176,130.000
23-JUL	15.800% 23-JUN-2039		15.000	105.224	1,500,000,000.000	1,578,360,000.000
23-JUL	15.800% 23-JUN-2039		15.000	105.225	1,500,000,000.000	1,578,375,000.000
23-JUL	15.000% 18-JUN-2043		15.800	95.697	200,000,000.000	191,394,000.000
23-JUL	15.000% 18-JUN-2043		15.600	96.854	62,000,000.000	60,049,480.000
23-JUL	15.000% 18-JUN-2043		16.000	94.564	350,000,000.000	330,974,000.000
23-JUL	16.000% 14-MAY-2037		15.800	103.397	9,600,000.000	9,926,112.000
23-JUL	16.000% 14-MAY-2037		15.800	103.397	7,000,000.000	7,237,790.000
23-JUL	15.800% 23-JUN-2039		15.570	101.823	2,900,000,000.000	2,952,867,000.000
23-JUL	15.000% 18-JUN-2043		15.487	97.519	150,000,000.000	146,278,500.000
23-JUL	14.250% 23-AUG-2029		14.200	105.815	10,000,000.000	10,581,500.000
23-JUL	14.250% 23-AUG-2029		15.000	103.025	3,000,000,000.000	3,090,750,000.000
23-JUL	14.250% 23-AUG-2029		15.022	102.950	3,000,000,000.000	3,088,500,000.000
23-JUL	15.000% 18-JUN-2043		16.100	94.007	977,000,000.000	918,448,390.000
23-JUL	18.500% 14-AUG-2042		16.047	121.302	2,560,000,000.000	3,105,331,200.000

23-JUL	17.500% 01-NOV-2040		15.000	117.959	46,400,000.000	54,732,976.000
23-JUL	17.000% 03-APR-2031		15.350	111.502	20,000,000.000	22,300,400.000
23-JUL	14.375% 03-FEB-2033		14.989	103.344	108,500,000.000	112,128,240.000
23-JUL	15.000% 18-JUN-2043		15.500	97.442	16,700,000.000	16,272,814.000
23-JUL	15.000% 20-MAY-2032		15.000	102.169	29,400,000.000	30,037,686.000
23-JUL	15.000% 18-JUN-2043		15.490	97.501	65,000,000.000	63,375,650.000
			<b>TOTALS</b>		<b>85,080,400,000</b>	<b>90,039,174,159</b>