

Government Securities Daily Secondary Market Report for 24-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
24-JUL	0.000% 01-AUG-2024	10.518	11.078	99.770	30,000,000,000	29,931,000,000
24-JUL	0.000% 16-JAN-2025	11.500	11.843	94.746	190,000,000	180,017,400
24-JUL	0.000% 10-APR-2025	11.212	11.390	92.604	37,800,000	35,004,312
24-JUL	0.000% 22-MAY-2025	13.001	13.143	90.288	12,000,000,000	10,834,560,000
24-JUL	0.000% 22-MAY-2025	12.503	12.634	90.625	12,000,000,000	10,875,000,000
24-JUL	0.000% 22-MAY-2025	12.500	12.631	90.627	12,000,000,000	10,875,240,000
24-JUL	0.000% 05-JUN-2025	13.000	13.110	89.884	10,000,000,000	8,988,400,000
24-JUL	0.000% 05-JUN-2025	12.503	12.605	90.233	10,000,000,000	9,023,300,000
24-JUL	0.000% 05-JUN-2025	12.500	12.602	90.235	10,000,000,000	9,023,500,000
24-JUL	0.000% 17-JUL-2025	12.500	12.514	89.079	15,800,000	14,074,482
24-JUL	17.000% 16-JAN-2025		12.999	102.090	5,000,000	5,104,500
24-JUL	14.000% 29-MAY-2025		13.399	102.535	59,000,000,000	60,495,650,000
24-JUL	14.000% 29-MAY-2025		13.301	102.612	50,000,000,000	51,306,000,000
24-JUL	13.500% 09-JUL-2026		15.000	97.993	350,000,000	342,975,500
24-JUL	13.500% 09-JUL-2026		14.700	98.481	200,000,000	196,962,000
24-JUL	13.500% 09-JUL-2026		15.020	97.960	350,000,000	342,860,000
24-JUL	13.500% 09-JUL-2026		15.021	97.959	350,000,000	342,856,500
24-JUL	14.125% 13-JAN-2028		14.000	100.561	300,000	301,683
24-JUL	14.125% 13-JAN-2028		15.150	97.527	10,100,000	9,850,227
24-JUL	14.125% 13-JAN-2028		15.500	96.627	10,400,000	10,049,208
24-JUL	14.250% 23-AUG-2029		15.450	101.543	30,000,000,000	30,462,900,000
24-JUL	15.000% 20-MAY-2032		15.600	99.544	6,000,000	5,972,640
24-JUL	14.375% 03-FEB-2033		15.500	101.054	13,900,000	14,046,506
24-JUL	14.375% 03-FEB-2033		15.258	102.146	508,400,000	519,310,264
24-JUL	14.375% 03-FEB-2033		14.048	107.892	200,000,000	215,784,000
24-JUL	14.375% 03-FEB-2033		15.009	103.291	970,100,000	1,002,025,991

24-JUL	14.375% 03-FEB-2033		15.009	103.291	96,900,000	100,088,979
24-JUL	16.000% 14-MAY-2037		15.007	107.941	23,200,000	25,042,312
24-JUL	16.000% 14-MAY-2037		15.385	105.759	40,000,000	42,303,600
24-JUL	16.000% 14-MAY-2037		15.500	105.107	2,000,000	2,102,140
24-JUL	16.000% 14-MAY-2037		14.836	108.957	20,000,000	21,791,400
24-JUL	15.800% 23-JUN-2039		15.000	105.267	3,000,000	3,157,996
24-JUL	15.800% 23-JUN-2039		15.310	103.394	3,000,000,000	3,101,820,000
24-JUL	15.800% 23-JUN-2039		15.300	103.453	600,000,000	620,718,000
24-JUL	15.800% 23-JUN-2039		15.300	103.453	35,000,000	36,208,550
24-JUL	15.800% 23-JUN-2039		15.250	103.752	750,000,000	778,140,000
24-JUL	15.800% 23-JUN-2039		15.490	102.332	3,000,000,000	3,069,960,000
24-JUL	15.800% 23-JUN-2039		15.299	103.460	5,000,000	5,173,000
24-JUL	15.800% 23-JUN-2039		15.500	102.273	3,000,000,000	3,068,190,000
24-JUL	15.800% 23-JUN-2039		15.350	103.156	10,000,000	10,315,600
24-JUL	15.800% 23-JUN-2039		15.300	103.453	1,700,000,000	1,758,701,000
24-JUL	15.800% 23-JUN-2039		15.300	103.453	700,000,000	724,171,000
24-JUL	17.750% 08-MAY-2042		16.797	107.962	12,000,000	12,955,440
24-JUL	18.500% 14-AUG-2042		16.050	121.334	280,000,000	339,735,200
24-JUL	18.500% 14-AUG-2042		19.380	102.605	7,000,000	7,182,360
24-JUL	18.500% 14-AUG-2042		16.047	121.353	280,000,000	339,788,400
24-JUL	15.000% 18-JUN-2043		15.307	98.637	507,000,000	500,089,590
24-JUL	15.000% 18-JUN-2043		15.750	96.024	1,700,000	1,632,408
24-JUL	15.000% 18-JUN-2043		15.495	97.511	50,000,000	48,755,500
24-JUL	15.000% 18-JUN-2043		15.050	100.207	200,000,000	200,414,000
24-JUL	15.000% 18-JUN-2043		15.700	96.312	100,000,000	96,312,000
24-JUL	15.000% 18-JUN-2043		16.000	94.604	12,000,000	11,352,480
24-JUL	15.000% 18-JUN-2043		15.437	97.858	150,000,000	146,787,000
24-JUL	15.000% 18-JUN-2043		15.495	97.511	20,000,000	19,502,200

24-JUL	15.000% 18-JUN-2043		16.500	91.875	109,000,000	100,143,631
24-JUL	15.000% 18-JUN-2043		15.120	99.774	70,000,000	69,841,800
24-JUL	15.000% 18-JUN-2043		15.000	100.518	119,400,000	120,018,492
24-JUL	15.000% 18-JUN-2043		15.353	98.357	300,000,000	295,071,000
24-JUL	15.000% 18-JUN-2043		15.810	95.680	40,000,000	38,272,000
TOTAL					253,461,000,000.000	