

Government Securities Daily Secondary Market Report for 26-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
26-JUL	0.000% 10-OCT-2024	10.502	10.948	97.860	30,000,000,000	29,358,000,000
26-JUL	0.000% 24-OCT-2024	8.800	9.096	97.876	2,043,400,000	2,000,002,682
26-JUL	0.000% 24-OCT-2024	8.501	8.777	97.947	51,100,000	50,050,917
26-JUL	0.000% 05-DEC-2024	10.699	11.068	96.275	2,000,000,000	1,925,500,000
26-JUL	0.000% 05-DEC-2024	10.699	11.068	96.275	2,000,000,000	1,925,500,000
26-JUL	0.000% 16-JAN-2025	12.371	12.772	94.431	5,200,000	4,910,412
26-JUL	0.000% 16-JAN-2025	11.063	11.384	94.990	5,200,000	4,939,493
26-JUL	0.000% 13-MAR-2025	12.042	12.308	92.947	20,000,000,000	18,589,400,000
26-JUL	0.000% 10-APR-2025	13.021	13.265	91.572	5,000,000,000	4,578,600,000
26-JUL	0.000% 10-APR-2025	13.000	13.244	91.584	5,000,000,000	4,579,200,000
26-JUL	0.000% 17-JUL-2025	13.438	13.460	88.412	10,000,000,000	8,841,200,000
26-JUL	0.000% 17-JUL-2025	12.886	12.906	88.835	10,000,000	8,883,500
26-JUL	0.000% 17-JUL-2025	12.500	12.519	89.133	112,500,000	100,274,625
26-JUL	14.000% 01-AUG-2024		9.997	106.828	15,000,000	16,024,205
26-JUL	14.000% 29-MAY-2025		13.500	102.530	276,500,000	283,495,450
26-JUL	14.000% 29-MAY-2025		13.293	102.691	70,000,000,000	71,883,700,000
26-JUL	14.000% 29-MAY-2025		13.510	102.522	276,500,000	283,473,330
26-JUL	16.000% 06-MAY-2027		15.019	105.527	5,171,500,000	5,457,328,805
26-JUL	16.000% 06-MAY-2027		16.250	102.809	670,000,000	688,820,300
26-JUL	14.250% 23-AUG-2029		15.390	101.827	3,588,000,000	3,653,552,760
26-JUL	14.250% 23-AUG-2029		15.300	102.130	1,000,000,000	1,021,300,000
26-JUL	14.250% 23-AUG-2029		14.585	104.581	350,000,000	366,033,347
26-JUL	14.250% 23-AUG-2029		15.390	101.827	1,810,000,000	1,843,068,700
26-JUL	14.250% 23-AUG-2029		15.100	102.807	2,200,000,000	2,261,754,000

26-JUL	17.000% 03-APR-2031		14.521	115.285	50,000,000	57,642,500
26-JUL	15.000% 20-MAY-2032		15.850	98.546	1,452,000,000	1,430,887,920
26-JUL	15.000% 20-MAY-2032		15.850	98.546	1,179,500,000	1,162,350,070
26-JUL	15.000% 20-MAY-2032		15.850	98.546	916,300,000	902,976,998
26-JUL	15.000% 20-MAY-2032		15.850	98.546	1,824,700,000	1,798,168,862
26-JUL	15.000% 20-MAY-2032		15.850	98.546	3,747,100,000	3,692,617,166
26-JUL	15.000% 20-MAY-2032		15.850	98.546	449,000,000	442,471,540
26-JUL	15.000% 20-MAY-2032		15.850	98.546	1,822,400,000	1,795,902,304
26-JUL	15.000% 20-MAY-2032		15.850	98.546	5,820,300,000	5,735,672,838
26-JUL	15.000% 20-MAY-2032		15.850	98.546	2,661,100,000	2,622,407,606
26-JUL	15.000% 20-MAY-2032		15.850	98.546	127,600,000	125,744,696
26-JUL	14.375% 03-FEB-2033		15.400	101.586	20,000,000	20,317,200
26-JUL	14.375% 03-FEB-2033		15.560	100.869	49,600,000	50,031,024
26-JUL	14.375% 03-FEB-2033		15.000	103.414	48,400,000	50,052,376
26-JUL	14.250% 22-JUN-2034		14.700	98.521	100,000,000	98,521,000
26-JUL	14.250% 22-JUN-2034		15.510	94.550	4,000,000,000	3,782,000,000
26-JUL	14.250% 22-JUN-2034		15.650	93.888	4,000,000,000	3,755,520,000
26-JUL	14.250% 22-JUN-2034		15.500	94.597	4,000,000,000	3,783,880,000
26-JUL	14.250% 22-JUN-2034		15.675	93.771	4,000,000,000	3,750,840,000
26-JUL	16.250% 08-NOV-2035		15.170	108.550	20,000,000	21,710,000
26-JUL	16.000% 14-MAY-2037		16.000	102.440	129,500,000	132,659,800
26-JUL	16.000% 14-MAY-2037		16.000	102.440	509,400,000	521,829,360

26-JUL	16.000% 14-MAY-2037		16.100	101.903	1,479,000,000	1,507,145,370
26-JUL	16.000% 14-MAY-2037		16.100	101.903	229,000,000	233,357,870
26-JUL	16.000% 14-MAY-2037		16.000	102.440	556,800,000	570,385,920
26-JUL	16.000% 14-MAY-2037		16.000	102.440	519,600,000	532,278,240
26-JUL	16.000% 14-MAY-2037		16.000	102.440	417,100,000	427,277,240
26-JUL	16.000% 14-MAY-2037		16.000	102.440	262,600,000	269,007,440
26-JUL	16.000% 14-MAY-2037		16.000	102.440	10,835,100,000	11,099,476,440
26-JUL	16.000% 14-MAY-2037		15.890	103.035	5,000,000,000	5,151,750,000
26-JUL	16.000% 14-MAY-2037		16.000	102.440	1,467,700,000	1,503,511,880
26-JUL	16.000% 14-MAY-2037		16.000	102.440	1,695,200,000	1,736,562,880
26-JUL	16.000% 14-MAY-2037		16.100	101.903	31,900,000	32,507,057
26-JUL	16.000% 14-MAY-2037		16.000	102.440	36,600,000	37,493,040
26-JUL	16.000% 14-MAY-2037		16.263	101.036	660,000,000	666,837,600
26-JUL	16.000% 14-MAY-2037		15.107	107.441	1,308,000,000	1,405,328,280
26-JUL	16.000% 14-MAY-2037		16.100	101.903	9,453,100,000	9,632,992,493
26-JUL	16.000% 14-MAY-2037		16.100	101.903	1,280,500,000	1,304,867,915
26-JUL	16.000% 14-MAY-2037		16.000	102.440	763,700,000	782,334,280
26-JUL	16.000% 14-MAY-2037		16.100	101.903	113,000,000	115,150,390
26-JUL	16.000% 14-MAY-2037		15.500	105.193	5,800,000	6,101,194

26-JUL	16.000% 14-MAY-2037		16.100	101.903	666,200,000	678,877,786
26-JUL	16.000% 14-MAY-2037		16.500	99.803	96,500,000	96,309,895
26-JUL	16.000% 14-MAY-2037		16.100	101.903	453,400,000	462,028,202
26-JUL	16.000% 14-MAY-2037		16.100	101.903	363,800,000	370,723,114
26-JUL	16.000% 14-MAY-2037		16.100	101.903	485,700,000	494,942,871
26-JUL	16.000% 14-MAY-2037		14.836	109.043	150,000,000	163,564,500
26-JUL	16.000% 14-MAY-2037		15.400	105.758	47,300,000	50,023,534
26-JUL	16.000% 14-MAY-2037		16.100	101.903	444,400,000	452,856,932
26-JUL	15.800% 23-JUN-2039		15.793	100.668	1,000,000,000	1,006,680,000
26-JUL	15.800% 23-JUN-2039		15.310	103.478	1,000,000,000	1,034,780,000
26-JUL	15.800% 23-JUN-2039		15.310	103.478	1,000,000,000	1,034,780,000
26-JUL	15.800% 23-JUN-2039		15.300	103.537	2,100,000,000	2,174,277,000
26-JUL	15.800% 23-JUN-2039		15.310	103.478	1,000,000,000	1,034,780,000
26-JUL	15.800% 23-JUN-2039		15.793	100.668	1,000,000,000	1,006,680,000
26-JUL	15.800% 23-JUN-2039		15.793	100.668	1,000,000,000	1,006,680,000
26-JUL	15.800% 23-JUN-2039		15.793	100.668	1,000,000,000	1,006,680,000
26-JUL	15.800% 23-JUN-2039		15.793	100.668	1,000,000,000	1,006,680,000
26-JUL	15.800% 23-JUN-2039		15.793	100.668	1,000,000,000	1,006,680,000
26-JUL	15.800% 23-JUN-2039		15.300	103.537	700,000,000	724,759,000
26-JUL	15.800% 23-JUN-2039		15.500	102.357	4,500,000,000	4,606,065,000
26-JUL	15.800% 23-JUN-2039		15.300	103.537	1,000,000,000	1,035,370,000
26-JUL	15.800% 23-JUN-2039		15.250	103.836	20,000,000	20,767,200
26-JUL	15.800% 23-JUN-2039		15.310	103.478	500,000,000	517,390,000
26-JUL	15.800% 23-JUN-2039		15.793	100.668	500,000,000	503,340,000
26-JUL	15.800% 23-JUN-2039		15.300	103.537	800,000,000	828,296,000
26-JUL	15.800% 23-JUN-2039		15.310	103.478	1,000,000,000	1,034,780,000
26-JUL	15.800% 23-JUN-2039		15.310	103.478	1,000,000,000	1,034,780,000
26-JUL	15.800% 23-JUN-2039		15.500	102.357	4,500,000,000	4,606,065,000
26-JUL	15.800% 23-JUN-2039		15.300	103.537	900,000,000	931,833,000
26-JUL	17.500% 01-NOV-2040		17.000	105.732	50,000,000	52,866,000

26-JUL	17.500% 01-NOV-2040		17.000	105.732	2,900,000	3,066,228
26-JUL	18.500% 14-AUG-2042		19.220	103.478	500,000,000	517,390,000
26-JUL	18.500% 14-AUG-2042		15.850	122.768	5,000,000	6,138,400
26-JUL	18.500% 14-AUG-2042		19.220	103.478	500,000,000	517,390,000
26-JUL	15.000% 18-JUN-2043		16.000	94.684	1,000,000	946,840
26-JUL	15.000% 18-JUN-2043		16.000	94.684	126,100,000	119,396,524
26-JUL	15.000% 18-JUN-2043		16.100	94.127	2,000,000,000	1,882,540,000
26-JUL	15.000% 18-JUN-2043		16.210	93.520	800,000,000	748,160,000
26-JUL	15.000% 18-JUN-2043		16.490	92.008	200,000,000	184,016,000
26-JUL	15.000% 18-JUN-2043		15.800	95.817	921,000,000	882,474,570
26-JUL	15.000% 18-JUN-2043		15.800	95.817	921,000,000	882,474,570
26-JUL	15.000% 18-JUN-2043		16.500	91.955	30,000,000	27,586,500
26-JUL	15.000% 18-JUN-2043		16.200	93.575	921,000,000	861,825,750
26-JUL	15.000% 18-JUN-2043		13.829	108.396	121,000,000	131,159,200
26-JUL	15.000% 18-JUN-2043		14.750	102.179	1,200,000,000	1,226,148,000
26-JUL	15.000% 18-JUN-2043		15.000	100.598	198,900,000	200,089,422
26-JUL	15.000% 18-JUN-2043		15.479	97.684	66,000,000	64,471,440
26-JUL	15.000% 18-JUN-2043		14.750	102.180	1,200,000,000	1,226,160,000
26-JUL	15.000% 18-JUN-2043		16.500	91.955	1,200,000	1,103,460
26-JUL	15.000% 18-JUN-2043		15.600	96.974	126,100,000	122,284,214
26-JUL	15.000% 18-JUN-2043		15.700	96.392	51,900,000	50,027,448
26-JUL	15.000% 18-JUN-2043		16.490	92.008	25,000,000	23,002,000
26-JUL	15.000% 18-JUN-2043		15.479	97.684	144,000,000	140,664,960
26-JUL	15.000% 18-JUN-2043		16.640	91.216	10,000,000	9,121,600
26-JUL	15.000% 18-JUN-2043		16.490	92.008	120,000,000	110,409,600
					273,095,900,000	