

Government Securities Daily Secondary Market Report for 31-JULY-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
31-JUL	0.000% 01-AUG-2024	10.588	11.167	99.971	30,000,000,000.000	29,991,300,000.000
31-JUL	0.000% 10-APR-2025	10.999	11.182	92.916	20,500,000.000	19,047,780.000
31-JUL	0.000% 24-APR-2025	13.220	13.450	91.182	5,000,000,000.000	4,559,100,000.000
31-JUL	0.000% 08-MAY-2025	12.909	13.097	90.960	5,000,000,000.000	4,548,000,000.000
31-JUL	0.000% 08-MAY-2025	12.900	13.087	90.966	5,000,000,000.000	4,548,300,000.000
31-JUL	0.000% 22-MAY-2025	13.320	13.485	90.281	5,000,000,000.000	4,514,050,000.000
31-JUL	0.000% 22-MAY-2025	12.509	12.655	90.818	12,000,000,000.000	10,898,206,567.000
31-JUL	0.000% 05-JUN-2025	12.509	12.626	90.424	10,000,000,000.000	9,042,429,090.000
31-JUL	13.500% 09-JUL-2026		14.000	99.893	100,100,000.000	99,992,893.000
31-JUL	14.125% 13-JAN-2028		14.250	100.156	100,000,000.000	100,156,000.000
31-JUL	14.125% 13-JAN-2028		15.300	97.416	103,200,000.000	100,533,312.000
31-JUL	14.250% 23-AUG-2029		15.476	101.746	30,000,000,000.000	30,523,800,000.000
31-JUL	17.000% 03-APR-2031		15.130	112.815	17,800,000.000	20,081,070.000
31-JUL	14.375% 03-FEB-2033		15.950	99.362	1,000,000,000.000	993,620,000.000
31-JUL	14.375% 03-FEB-2033		16.400	97.439	50,000,000.000	48,719,500.000
31-JUL	14.375% 03-FEB-2033		15.011	103.569	50,000,000.000	51,784,500.000
31-JUL	14.375% 03-FEB-2033		14.867	104.237	200,000,000.000	208,474,000.000
31-JUL	14.375% 03-FEB-2033		14.867	104.237	900,000,000.000	938,133,000.000
31-JUL	14.250% 22-JUN-2034		15.810	93.335	14,000,000,000.000	13,066,900,000.000
31-JUL	16.250% 08-NOV-2035		16.000	104.296	10,000,000.000	10,429,550.000
31-JUL	16.000% 14-MAY-2037		15.800	103.743	10,000,000.000	10,374,300.000
31-JUL	16.000% 14-MAY-2037		15.900	103.197	4,100,000,000.000	4,231,077,000.000
31-JUL	15.800% 23-JUN-2039		15.500	102.567	296,000,000.000	303,598,320.000
31-JUL	15.800% 23-JUN-2039		15.503	102.550	296,000,000.000	303,548,000.000
31-JUL	15.800% 23-JUN-2039		15.150	104.647	4,000,000.000	4,185,880.000
31-JUL	17.500% 01-NOV-2040		16.520	108.723	200,000.000	217,446.000

31-JUL	17.500% 01-NOV-2040		15.790	113.161	2,000,000,000.000	2,263,220,000.000
31-JUL	17.500% 01-NOV-2040		15.800	113.098	8,000,000,000.000	9,047,840,000.000
31-JUL	18.500% 14-AUG-2042		16.400	119.428	1,765,000,000.000	2,107,904,200.000
31-JUL	15.000% 18-JUN-2043		15.700	96.593	500,000.000	482,965.000
31-JUL	15.000% 18-JUN-2043		15.200	99.564	85,000,000.000	84,629,400.000
31-JUL	15.000% 18-JUN-2043		15.600	97.174	131,300,000.000	127,589,462.000
31-JUL	15.000% 18-JUN-2043		15.500	97.762	102,400,000.000	100,108,288.000
31-JUL	15.000% 18-JUN-2043		15.006	100.758	39,700,000.000	40,000,926.000
31-JUL	15.000% 18-JUN-2043		15.544	97.505	100,000,000.000	97,505,485.000
31-JUL	15.000% 18-JUN-2043		15.260	99.197	20,000,000.000	19,839,400.000
31-JUL	15.000% 18-JUN-2043		15.200	99.564	500,000,000.000	497,820,000.000
31-JUL	15.000% 18-JUN-2043		15.800	96.017	200,000,000.000	192,034,000.000
TOTAL					136,201,700,000.000	