

Government Securities Daily Secondary Market Report for 05-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
05-AUG	0.000% 10-OCT-2024	10.700	11.179	98.102	100,000,000.000	98,102,000.000
05-AUG	0.000% 24-OCT-2024	10.502	10.941	97.750	40,000,000,000.000	39,100,000,000.000
05-AUG	0.000% 24-OCT-2024	10.249	10.667	97.803	60,000,000.000	58,681,800.000
05-AUG	0.000% 24-OCT-2024	9.449	9.804	97.971	51,000,000.000	49,965,210.000
05-AUG	0.000% 07-NOV-2024	8.999	9.304	97.735	3,600,000.000	3,518,460.000
05-AUG	0.000% 21-NOV-2024	9.000	9.289	97.406	205,400,000.000	200,071,924.000
05-AUG	0.000% 21-NOV-2024	9.000	9.289	97.406	11,300,000.000	11,006,878.000
05-AUG	0.000% 30-JAN-2025	12.549	12.953	94.233	150,000,000.000	141,349,500.000
05-AUG	0.000% 30-JAN-2025	12.549	12.953	94.233	350,000,000.000	329,815,500.000
05-AUG	0.000% 13-MAR-2025	12.811	13.134	92.832	8,000,000,000.000	7,426,560,000.000
05-AUG	0.000% 10-APR-2025	12.821	13.080	91.987	7,000,000,000.000	6,439,090,000.000
05-AUG	14.000% 29-MAY-2025		13.698	102.748	14,600,000.000	15,001,208.000
05-AUG	13.500% 09-JUL-2026		13.810	100.390	100,000,000.000	100,390,000.000
05-AUG	16.625% 27-AUG-2026		15.200	109.629	58,000,000.000	63,584,820.000
05-AUG	14.250% 23-AUG-2029		14.250	106.157	10,000,000.000	10,615,700.000
05-AUG	14.250% 23-AUG-2029		14.729	104.487	100,000,000.000	104,487,000.000
05-AUG	14.250% 23-AUG-2029		16.264	99.377	10,300,000.000	10,235,831.000
05-AUG	14.375% 03-FEB-2033		14.849	104.528	38,000,000.000	39,720,640.000
05-AUG	14.375% 03-FEB-2033		14.849	104.528	50,000,000.000	52,264,000.000
05-AUG	14.375% 03-FEB-2033		14.600	105.702	227,100,000.000	240,049,242.000
05-AUG	14.375% 03-FEB-2033		15.650	100.885	88,000,000.000	88,778,800.000
05-AUG	14.375% 03-FEB-2033		15.200	102.907	75,000,000.000	77,180,469.000
05-AUG	14.375% 03-FEB-2033		14.849	104.528	151,000,000.000	157,837,280.000
05-AUG	16.250% 08-NOV-2035		15.835	105.381	10,000,000.000	10,538,100.000
05-AUG	16.000% 14-MAY-2037		15.800	103.960	50,000,000.000	51,980,000.000
05-AUG	16.000% 14-MAY-2037		15.500	105.626	62,500,000.000	66,015,949.000

05-AUG	15.800% 23-JUN-2039		15.490	102.836	500,000,000.000	514,180,000.000
05-AUG	15.800% 23-JUN-2039		15.100	105.160	3,000,000.000	3,154,792.000
05-AUG	15.800% 23-JUN-2039		15.221	104.429	2,000,000,000.000	2,088,580,000.000
05-AUG	15.800% 23-JUN-2039		15.500	102.778	500,000,000.000	513,890,000.000
05-AUG	15.800% 23-JUN-2039		15.793	101.090	500,000,000.000	505,450,000.000
05-AUG	15.800% 23-JUN-2039		15.300	103.957	63,500,000.000	66,012,900.000
05-AUG	18.500% 14-AUG-2042		16.400	119.687	1,000,000,000.000	1,196,870,000.000
05-AUG	18.500% 14-AUG-2042		16.382	119.803	1,000,000,000.000	1,198,030,000.000
05-AUG	18.500% 14-AUG-2042		16.000	122.283	50,400,000.000	61,630,632.000
05-AUG	15.000% 18-JUN-2043		15.600	97.375	5,000,000.000	4,868,750.000
05-AUG	15.000% 18-JUN-2043		15.578	97.507	50,000,000.000	48,753,500.000
05-AUG	15.000% 18-JUN-2043		15.690	96.851	15,000,000,000.000	14,527,650,000.000
05-AUG	15.000% 18-JUN-2043		15.243	99.505	106,000,000.000	105,475,300.000
TOTAL					77,753,700,000.000	