

Government Securities Daily Secondary Market Report for 07-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
07-AUG	0.000% 07-NOV-2024	10.002	10.382	97.541	200,000,000	195,082,000
07-AUG	0.000% 16-JAN-2025	10.062	10.345	95.725	208,900,000,000	199,969,525,000
07-AUG	0.000% 10-APR-2025	12.521	12.773	92.218	4,000,000,000,000	3,688,720,000,000
07-AUG	0.000% 08-MAY-2025	12.249	12.433	91.579	10,000,000,000,000	9,157,900,000,000
07-AUG	0.000% 08-MAY-2025	11.252	11.407	92.211	10,000,000,000,000	9,221,100,000,000
07-AUG	0.000% 08-MAY-2025	11.251	11.406	92.212	10,000,000,000,000	9,221,200,000,000
07-AUG	0.000% 17-JUL-2025	13.600	13.651	88.639	6,000,000,000,000	5,318,340,000,000
07-AUG	13.500% 09-JUL-2026		13.601	100.807	10,000,000,000	10,080,658,000
07-AUG	13.500% 09-JUL-2026		13.601	100.807	10,000,000,000	10,080,658,000
07-AUG	13.500% 09-JUL-2026		14.300	99.666	10,000,000,000	9,966,556,000
07-AUG	14.250% 23-AUG-2029		14.850	104.153	50,000,000,000	52,076,500,000
07-AUG	14.250% 23-AUG-2029		14.800	104.325	25,000,000,000	26,081,250,000
07-AUG	14.250% 23-AUG-2029		14.900	103.982	25,000,000,000	25,995,500,000
07-AUG	14.250% 23-AUG-2029		13.800	107.839	25,000,000,000	26,959,750,000
07-AUG	16.375% 04-MAR-2032		16.200	107.267	9,400,000,000	10,083,098,000
07-AUG	15.000% 20-MAY-2032		15.500	100.557	500,000,000,000	502,785,000,000
07-AUG	15.000% 20-MAY-2032		15.700	99.688	190,000,000,000	189,407,200,000
07-AUG	15.000% 20-MAY-2032		15.700	99.688	500,000,000,000	498,440,000,000
07-AUG	14.375% 03-FEB-2033		15.380	102.174	7,000,000,000,000	7,152,180,000,000
07-AUG	14.375% 03-FEB-2033		14.600	105.783	28,400,000,000	30,042,372,000
07-AUG	14.375% 03-FEB-2033		15.732	100.609	2,000,000,000	2,012,180,000
07-AUG	14.375% 03-FEB-2033		15.390	102.129	10,000,000,000,000	10,212,900,000,000
07-AUG	14.375% 03-FEB-2033		14.509	106.219	141,300,000,000	150,087,447,000
07-AUG	14.375% 03-FEB-2033		15.000	103.909	10,000,000,000	10,390,854,000
07-AUG	14.375% 03-FEB-2033		15.650	100.969	550,000,000,000	555,329,500,000

07-AUG	14.375% 03-FEB-2033		15.600	101.191	25,000,000.000	25,297,750.000
07-AUG	14.250% 22-JUN-2034		14.250	101.294	25,000,000.000	25,323,500.000
07-AUG	16.250% 08-NOV-2035		15.008	109.984	500,000,000.000	549,920,000.000
07-AUG	16.000% 14-MAY-2037		15.800	104.047	50,600,000.000	52,647,782.000
07-AUG	16.000% 14-MAY-2037		15.200	107.422	100,000,000.000	107,422,000.000
07-AUG	16.000% 14-MAY-2037		14.907	109.137	100,000,000.000	109,137,000.000
07-AUG	16.000% 14-MAY-2037		15.608	105.109	2,000,000,000.000	2,102,180,000.000
07-AUG	16.000% 14-MAY-2037		15.546	105.452	10,000,000.000	10,545,200.000
07-AUG	15.800% 23-JUN-2039		15.700	101.705	700,000,000.000	711,935,000.000
07-AUG	15.800% 23-JUN-2039		15.550	102.571	700,000,000.000	717,997,000.000
07-AUG	17.500% 01-NOV-2040		16.393	109.803	46,000,000.000	50,509,380.000
07-AUG	17.500% 01-NOV-2040		15.120	117.852	20,000,000.000	23,570,400.000
07-AUG	18.500% 14-AUG-2042		16.621	118.401	35,000,000.000	41,440,350.000
07-AUG	15.000% 18-JUN-2043		15.000	101.079	49,500,000.000	50,034,105.000
07-AUG	15.000% 18-JUN-2043		15.900	95.729	1,104,000,000.000	1,056,848,160.000
07-AUG	15.000% 18-JUN-2043		15.243	99.585	80,000,000.000	79,668,000.000
07-AUG	15.000% 18-JUN-2043		15.500	98.043	714,000,000.000	700,027,020.000
07-AUG	15.000% 18-JUN-2043		16.050	94.887	15,000,000.000	14,233,000.000
07-AUG	15.000% 18-JUN-2043		15.500	98.043	7,400,000.000	7,255,182.000
TOTAL					65,576,700,000.000	