

**Government Securities Daily Secondary Market Report for 15-August-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
15-AUG	0.000% 07-NOV-2024	11.091	11.574	97.511	1,300,000	1,267,643
15-AUG	0.000% 07-NOV-2024	10.799	11.257	97.575	10,000,000,000	9,757,500,000
15-AUG	0.000% 07-NOV-2024	10.498	10.930	97.641	2,600,000	2,538,666
15-AUG	0.000% 05-DEC-2024	10.749	11.155	96.807	1,500,000	1,452,105
15-AUG	0.000% 02-JAN-2025	19.735	20.954	92.963	1,300,000	1,208,520
15-AUG	0.000% 16-JAN-2025	12.401	12.848	95.028	1,053,000,000	1,000,644,840
15-AUG	0.000% 30-JAN-2025	11.000	11.327	95.181	5,000,000,000	4,759,050,000
15-AUG	0.000% 13-FEB-2025	12.601	13.000	94.088	500,000,000	470,440,000
15-AUG	0.000% 13-FEB-2025	12.601	13.000	94.088	10,000,000,000	9,408,800,000
15-AUG	0.000% 13-MAR-2025	12.790	13.136	93.146	8,000,000,000	7,451,640,986
15-AUG	0.000% 10-APR-2025	11.749	11.987	92.884	10,000,000,000	9,288,400,000
15-AUG	0.000% 31-JUL-2025	12.099	12.128	89.604	28,000,000	25,089,120
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	57,000,000	50,236,380
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	309,000,000	272,334,060
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	10,000,000	8,813,400
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	280,000,000	246,775,200
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	600,000,000	528,804,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	3,000,000,000	2,644,020,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	8,000,000	7,050,720
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	3,000,000,000	2,644,020,000

15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	30,000,000	26,440,200
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	410,000,000	361,349,400
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	8,000,000,000	7,050,720,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	82,000,000	72,269,880
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	10,000,000,000	8,813,400,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	1,400,000,000	1,233,876,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	1,000,000,000	881,340,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	35,000,000,000	30,846,900,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	20,000,000,000	17,626,800,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	303,000,000	267,046,020
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	85,000,000	74,913,900
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	6,000,000	5,288,040
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	5,000,000,000	4,406,700,000
15-AUG	0.000% 14-AUG-2025	13.501	13.503	88.134	300,000,000	264,402,000
15-AUG	0.000% 14-AUG-2025	13.470	13.472	88.158	330,000,000	290,921,400
15-AUG	0.000% 14-AUG-2025	13.470	13.472	88.158	560,000,000	493,684,800
15-AUG	0.000% 14-AUG-2025	13.450	13.453	88.173	2,000,000,000	1,763,460,000
15-AUG	0.000% 14-AUG-2025	13.400	13.402	88.212	2,260,000,000	1,993,591,200
15-AUG	13.500% 09-JUL-2026		13.000	102.085	150,000,000	153,127,500
15-AUG	14.250% 23-AUG-2029		15.350	102.793	700,000,000	719,551,000
15-AUG	14.250% 23-AUG-2029		15.050	103.802	700,000,000	726,614,000
15-AUG	17.000% 03-APR-2031		14.469	116.408	341,000,000	396,951,280
15-AUG	16.375% 04-MAR-2032		15.250	111.843	120,000,000	134,211,600

15-AUG	15.000% 20-MAY-2032		16.000	98.737	8,800,000,000	8,688,856,000
15-AUG	15.000% 20-MAY-2032		16.000	98.737	1,054,600,000	1,041,280,402
15-AUG	15.000% 20-MAY-2032		16.000	98.737	4,280,000,000	4,225,943,600
15-AUG	15.000% 20-MAY-2032		16.000	98.737	299,700,000	295,914,789
15-AUG	15.000% 20-MAY-2032		16.000	98.737	2,151,900,000	2,124,721,503
15-AUG	15.000% 20-MAY-2032		16.000	98.737	3,410,100,000	3,367,030,437
15-AUG	15.000% 20-MAY-2032		16.000	98.737	4,285,300,000	4,231,176,661
15-AUG	15.000% 20-MAY-2032		16.000	98.737	13,668,800,000	13,496,163,056
15-AUG	15.000% 20-MAY-2032		16.000	98.737	6,249,700,000	6,170,766,289
15-AUG	15.000% 20-MAY-2032		16.000	98.737	2,770,000,000	2,735,014,900
15-AUG	14.375% 03-FEB-2033		15.000	97.052	1,100,000,000	1,067,572,000
15-AUG	14.375% 03-FEB-2033		14.000	101.831	27,000,000	27,494,370
15-AUG	14.375% 03-FEB-2033		15.500	94.783	48,000,000	45,496,000
15-AUG	14.250% 22-JUN-2034		15.600	94.904	13,013,100,000	12,349,952,424
15-AUG	14.250% 22-JUN-2034		15.508	95.338	2,000,000,000	1,906,760,000
15-AUG	14.250% 22-JUN-2034		15.650	94.669	5,000,000,000	4,733,450,000
15-AUG	14.250% 22-JUN-2034		16.300	91.691	14,100,000	12,928,431
15-AUG	16.250% 08-NOV-2035		15.200	109.259	20,000,000	21,851,800
15-AUG	16.250% 08-NOV-2035		15.220	109.148	9,200,000	10,041,616
15-AUG	16.000% 14-MAY-2037		15.650	105.222	1,828,000,000	1,923,458,160
15-AUG	16.000% 14-MAY-2037		15.600	105.500	835,300,000	881,241,500
15-AUG	16.000% 14-MAY-2037		15.600	105.500	2,500,000,000	2,637,500,000
15-AUG	16.000% 14-MAY-2037		16.000	103.310	4,400,000	4,545,624
15-AUG	16.000% 14-MAY-2037		15.600	105.500	9,100,000	9,600,500
15-AUG	16.000% 14-MAY-2037		15.600	105.500	12,400,000	13,082,000
15-AUG	16.000% 14-MAY-2037		16.208	102.199	88,500,000	90,446,115

15-AUG	16.000% 14-MAY-2037		15.600	105.500	286,700,000	302,468,500
15-AUG	16.000% 14-MAY-2037		15.600	105.500	2,925,000,000	3,085,875,000
15-AUG	16.000% 14-MAY-2037		15.600	105.500	107,400,000	113,307,000
15-AUG	16.000% 14-MAY-2037		15.600	105.500	27,100,000	28,590,500
15-AUG	16.000% 14-MAY-2037		15.600	105.500	124,700,000	131,558,500
15-AUG	15.800% 23-JUN-2039		15.595	102.648	2,000,000,000	2,052,960,000
15-AUG	15.800% 23-JUN-2039		15.600	102.619	22,000,000	22,576,180
15-AUG	15.800% 23-JUN-2039		15.610	102.561	22,000,000	22,563,420
15-AUG	15.800% 23-JUN-2039		15.600	102.619	2,000,000,000	2,052,380,000
15-AUG	15.800% 23-JUN-2039		15.595	102.648	2,000,000,000	2,052,960,000
15-AUG	15.800% 23-JUN-2039		15.595	102.648	2,000,000,000	2,052,960,000
15-AUG	17.500% 01-NOV-2040		15.700	114.441	3,000,000	3,433,225
15-AUG	17.500% 01-NOV-2040		17.300	105.027	10,500,000	11,027,835
15-AUG	17.500% 01-NOV-2040		15.382	116.495	3,000,000	3,494,850
15-AUG	17.500% 01-NOV-2040		15.650	114.759	2,000,000,000	2,295,180,000
15-AUG	18.500% 14-AUG-2042		16.100	122.143	34,000,000	41,528,620
15-AUG	18.500% 14-AUG-2042		16.208	121.439	100,000,000	121,439,000
15-AUG	15.000% 18-JUN-2043		16.215	94.299	100,000,000	94,299,000
15-AUG	15.000% 18-JUN-2043		16.000	95.488	154,000,000	147,051,520
15-AUG	15.000% 18-JUN-2043		16.010	95.432	2,000,000,000	1,908,640,000
15-AUG	15.000% 18-JUN-2043		16.000	95.488	1,200,000,000	1,145,856,000
15-AUG	15.000% 18-JUN-2043		15.260	99.804	50,100,000	50,001,804
15-AUG	15.000% 18-JUN-2043		16.000	95.488	400,000,000	381,952,000
15-AUG	15.000% 18-JUN-2043		16.553	92.477	30,000,000	27,743,100
15-AUG	15.000% 18-JUN-2043		16.400	93.294	10,000,000,000	9,329,400,000
15-AUG	15.000% 18-JUN-2043		16.283	93.927	30,000,000	28,178,100

15-AUG	15.000% 18-JUN-2043		16.000	95.488	200,000,000	190,976,000
15-AUG	15.000% 18-JUN-2043		16.470	92.919	3,500,000,000	3,252,165,000
15-AUG	15.000% 18-JUN-2043		16.490	92.813	2,900,000,000	2,691,577,000
15-AUG	15.000% 18-JUN-2043		16.000	95.488	1,500,000,000	1,432,320,000
15-AUG	15.000% 18-JUN-2043		15.000	101.400	956,700,000	970,093,800
15-AUG	15.000% 18-JUN-2043		16.010	95.432	2,254,000,000	2,151,037,280
15-AUG	15.000% 18-JUN-2043		16.000	95.488	400,000,000	381,952,000
15-AUG	15.000% 18-JUN-2043		16.283	93.927	30,000,000	28,178,100
15-AUG	15.000% 18-JUN-2043		16.000	95.488	800,000,000	763,904,000
15-AUG	15.000% 18-JUN-2043		16.000	95.488	1,200,000,000	1,145,856,000
15-AUG	15.000% 18-JUN-2043		16.500	92.760	10,000,000,000	9,276,000,000
15-AUG	15.000% 18-JUN-2043		16.553	92.477	6,000,000	5,548,620
15-AUG	15.000% 18-JUN-2043		16.500	92.760	3,000,000	2,782,800
15-AUG	15.000% 18-JUN-2043		16.010	95.432	3,500,000,000	3,340,120,000
15-AUG	15.000% 18-JUN-2043		16.500	92.760	75,000,000,000	69,570,000,000
15-AUG	15.000% 18-JUN-2043		16.000	95.488	1,900,000,000	1,814,272,000
<b>TOTAL</b>					<b>365,887,100,000</b>	