

Government Securities Daily Secondary Market Report for 19-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
19-AUG	0.000% 13-MAR-2025	12.761	13.113	93.282	8,000,000,000	7,462,560,000
19-AUG	0.000% 10-APR-2025	12.451	12.726	92.608	4,000,000,000	3,704,320,000
19-AUG	0.000% 31-JUL-2025	12.001	12.037	89.786	15,600,000	14,006,616
19-AUG	0.000% 14-AUG-2025	13.450	13.462	88.288	1,133,000,000	1,000,303,040
19-AUG	0.000% 14-AUG-2025	13.000	13.011	88.635	90,300,000	80,037,405
19-AUG	13.500% 09-JUL-2026		13.900	100.762	6,000,000,000	6,045,720,000
19-AUG	14.250% 23-AUG-2029		15.150	103.630	10,000,000,000	10,363,000,000
19-AUG	17.000% 03-APR-2031		15.200	113.375	2,500,000	2,834,375
19-AUG	15.000% 20-MAY-2032		14.701	104.631	5,000,000,000	5,231,550,000
19-AUG	15.000% 20-MAY-2032		14.700	104.636	5,000,000,000	5,231,800,000
19-AUG	15.000% 20-MAY-2032		15.640	100.445	5,000,000,000	5,022,250,000
19-AUG	15.000% 20-MAY-2032		15.650	100.402	4,000,000,000	4,016,080,000
19-AUG	15.000% 20-MAY-2032		14.700	104.636	5,000,000,000	5,231,800,000
19-AUG	15.000% 20-MAY-2032		15.650	100.402	1,000,000,000	1,004,020,000
19-AUG	14.375% 03-FEB-2033		15.650	94.272	20,000,000	18,854,400
19-AUG	14.375% 03-FEB-2033		15.000	97.206	51,500,000	50,061,090
19-AUG	14.375% 03-FEB-2033		15.000	97.206	4,200,000	4,082,652
19-AUG	14.375% 03-FEB-2033		14.651	98.836	202,000,000	199,648,720
19-AUG	14.375% 03-FEB-2033		15.650	94.272	1,400,000,000	1,319,808,000
19-AUG	14.375% 03-FEB-2033		15.650	94.272	1,400,000,000	1,319,808,000
19-AUG	14.375% 03-FEB-2033		15.600	94.495	20,000,000	18,899,000
19-AUG	14.250% 22-JUN-2034		14.600	99.953	200,100,000	200,005,953
19-AUG	14.250% 22-JUN-2034		16.000	93.205	2,000,000	1,864,092
19-AUG	14.250% 22-JUN-2034		14.750	99.195	5,000,000	4,959,750
19-AUG	16.000% 14-MAY-2037		15.520	106.121	400,000,000	424,485,859
19-AUG	16.000% 14-MAY-2037		16.000	103.485	10,000,000	10,348,500

19-AUG	16.000% 14-MAY-2037		16.041	103.266	300,000,000	309,798,000
19-AUG	15.800% 23-JUN-2039		14.760	107.847	240,000,000	258,832,800
19-AUG	15.800% 23-JUN-2039		14.760	107.847	100,000,000	107,847,000
19-AUG	15.800% 23-JUN-2039		15.797	101.660	1,509,100,000	1,534,151,060
19-AUG	17.500% 01-NOV-2040		16.300	110.931	174,600,000	193,685,526
19-AUG	17.750% 08-MAY-2042		17.000	108.030	8,900,000	9,614,670
19-AUG	17.750% 08-MAY-2042		15.822	115.237	565,000,000	651,089,050
19-AUG	18.500% 14-AUG-2042		16.300	121.054	100,000,000	121,054,000
19-AUG	15.000% 18-JUN-2043		15.621	97.816	50,000,000	48,908,000
19-AUG	15.000% 18-JUN-2043		15.255	99.993	500,000,000	499,965,000
19-AUG	15.000% 18-JUN-2043		16.250	94.268	2,000,000,000	1,885,360,000
19-AUG	15.000% 18-JUN-2043		16.180	94.651	50,000,000	47,325,500
19-AUG	15.000% 18-JUN-2043		16.200	94.541	2,000,000,000	1,890,820,000
19-AUG	15.000% 18-JUN-2043		15.621	97.816	20,000,000	19,563,200
19-AUG	15.000% 18-JUN-2043		16.022	95.529	150,000,000	143,293,500
19-AUG	15.000% 18-JUN-2043		15.255	99.993	500,000,000	499,965,000
19-AUG	15.000% 18-JUN-2043		16.500	92.921	10,700,000	9,942,547
19-AUG	15.000% 18-JUN-2043		16.000	95.650	4,400,000	4,208,600
19-AUG	15.000% 18-JUN-2043		15.255	99.993	500,000,000	499,965,000
19-AUG	15.000% 18-JUN-2043		15.255	99.993	500,000,000	499,965,000
19-AUG	15.000% 18-JUN-2043		15.621	97.816	13,400,000	13,107,344
19-AUG	15.000% 18-JUN-2043		15.621	97.816	196,000,000	191,719,360
TOTAL					67,448,300,000	