

Government Securities Daily Secondary Market Report for 23-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
23-AUG	0.000% 31-JUL-2025	13.636	13.692	88.671	50,000,000.000	44,335,500.000
23-AUG	0.000% 14-AUG-2025	13.400	13.421	88.441	2,825,400,000.000	2,498,812,014.000
23-AUG	0.000% 13-FEB-2025	12.000	12.377	94.589	150,000,000.000	141,883,500.000
23-AUG	0.000% 14-AUG-2025	11.000	11.014	90.311	500,000.000	451,555.000
23-AUG	0.000% 02-JAN-2025	8.999	9.260	96.848	2,000,000,000.000	1,936,960,000.000
23-AUG	0.000% 21-NOV-2024	8.501	8.777	97.947	20,500,000.000	20,079,135.000
23-AUG	0.000% 21-NOV-2024	8.180	8.435	98.023	102,000,000.000	99,983,460.000
23-AUG	0.000% 21-NOV-2024	8.180	8.435	98.023	102,000,000.000	99,983,460.000
23-AUG	0.000% 19-DEC-2024	8.000	8.218	97.479	13,000,000,000.000	12,672,270,000.000
23-AUG	14.125% 13-JAN-2028		14.900	99.346	700,000,000.000	695,422,000.000
23-AUG	14.125% 13-JAN-2028		14.000	101.689	491,500,000.000	499,801,435.000
23-AUG	14.125% 13-JAN-2028		15.850	96.949	180,000,000.000	174,509,000.000
23-AUG	14.125% 13-JAN-2028		14.950	99.218	491,500,000.000	487,656,470.000
23-AUG	16.375% 04-MAR-2032		15.010	113.307	44,200,000.000	50,081,694.000
23-AUG	16.375% 04-MAR-2032		16.496	106.744	5,000,000.000	5,337,200.000
23-AUG	16.250% 08-NOV-2035		15.660	107.107	5,000,000.000	5,355,350.000
23-AUG	17.500% 01-NOV-2040		15.450	116.428	250,000,000.000	291,070,000.000
23-AUG	17.500% 01-NOV-2040		15.650	115.140	200,000,000.000	230,280,000.000
23-AUG	17.500% 01-NOV-2040		15.640	115.204	600,000,000.000	691,224,000.000
23-AUG	17.500% 01-NOV-2040		15.450	116.428	50,000,000.000	58,214,000.000
23-AUG	17.500% 01-NOV-2040		16.508	109.888	200,000,000.000	219,776,020.000
23-AUG	17.500% 01-NOV-2040		15.460	116.363	500,000,000.000	581,815,000.000
23-AUG	17.500% 01-NOV-2040		15.460	116.363	600,000,000.000	698,178,000.000

23-AUG	17.500% 01-NOV-2040		15.450	116.428	250,000,000.000	291,070,000.000
23-AUG	17.500% 01-NOV-2040		15.450	116.428	235,000,000.000	273,605,800.000
23-AUG	17.500% 01-NOV-2040		15.990	113.007	500,000,000.000	565,035,000.000
23-AUG	17.500% 01-NOV-2040		15.450	116.428	150,000,000.000	174,642,000.000
23-AUG	17.500% 01-NOV-2040		15.450	116.428	65,000,000.000	75,678,200.000
23-AUG	17.500% 01-NOV-2040		15.650	115.140	25,000,000.000	28,785,000.000
23-AUG	17.500% 01-NOV-2040		15.650	115.140	400,000,000.000	460,560,000.000
23-AUG	17.500% 01-NOV-2040		15.990	113.007	500,000,000.000	565,035,000.000
23-AUG	17.500% 01-NOV-2040		15.450	116.428	100,000,000.000	116,428,000.000
23-AUG	17.500% 01-NOV-2040		15.650	115.140	600,000,000.000	690,840,000.000
23-AUG	17.500% 01-NOV-2040		16.000	112.945	500,000,000.000	564,725,000.000
23-AUG	14.000% 29-MAY-2025		13.270	103.729	40,000,000,000.000	41,491,600,000.000
23-AUG	16.000% 14-MAY-2037		16.624	100.392	28,000,000.000	28,109,760.000
23-AUG	16.000% 14-MAY-2037		15.350	107.256	5,000,000.000	5,362,800.000
23-AUG	16.000% 14-MAY-2037		17.650	95.383	100,000,000.000	95,383,000.000
23-AUG	17.750% 08-MAY-2042		15.750	115.901	345,000,000.000	399,858,450.000
23-AUG	17.750% 08-MAY-2042		15.990	114.351	345,000,000.000	394,510,950.000
23-AUG	17.750% 08-MAY-2042		15.760	115.835	345,000,000.000	399,630,750.000
23-AUG	17.750% 08-MAY-2042		16.000	114.287	345,000,000.000	394,290,150.000
23-AUG	15.000% 18-JUN-2043		16.200	94.703	1,000,000,000.000	947,030,000.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	610,300,000.000	581,341,265.000
23-AUG	15.000% 18-JUN-2043		16.200	94.703	1,000,000,000.000	947,030,000.000
23-AUG	15.000% 18-JUN-2043		16.500	93.083	2,000,000,000.000	1,861,660,000.000
23-AUG	15.000% 18-JUN-2043		16.493	93.121	500,000,000.000	465,605,000.000
23-AUG	15.000% 18-JUN-2043		15.507	98.648	1,115,000,000.000	1,099,925,200.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	2,570,600,000.000	2,448,625,030.000

23-AUG	15.000% 18-JUN-2043		16.495	93.110	2,000,000,000.000	1,862,200,000.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	352,900,000.000	336,154,895.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	304,400,000.000	289,956,220.000
23-AUG	15.000% 18-JUN-2043		16.500	93.083	300,000,000.000	279,249,000.000
23-AUG	15.000% 18-JUN-2043		15.621	97.978	224,000,000.000	219,470,720.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	1,407,200,000.000	1,340,428,360.000
23-AUG	15.000% 18-JUN-2043		16.250	94.430	158,900,000.000	150,049,270.000
23-AUG	15.000% 18-JUN-2043		16.670	92.187	21,700,000.000	20,004,579.000
23-AUG	15.000% 18-JUN-2043		16.200	94.703	500,000,000.000	473,515,000.000
23-AUG	15.000% 18-JUN-2043		16.110	95.199	10,000,000,000.000	9,519,900,000.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	105,000,000.000	100,017,750.000
23-AUG	15.000% 18-JUN-2043		16.007	95.771	1,245,000,000.000	1,192,348,950.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	847,500,000.000	807,286,125.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	2,338,600,000.000	2,227,633,430.000
23-AUG	15.000% 18-JUN-2043		16.493	93.121	1,000,000,000.000	931,210,000.000
23-AUG	15.000% 18-JUN-2043		16.493	93.121	1,000,000,000.000	931,210,000.000
23-AUG	15.000% 18-JUN-2043		15.500	98.689	304,000,000.000	300,014,560.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	157,500,000.000	150,026,625.000
23-AUG	15.000% 18-JUN-2043		15.621	97.978	100,000,000.000	97,978,000.000
23-AUG	15.000% 18-JUN-2043		16.100	95.255	603,800,000.000	575,149,690.000
23-AUG	15.000% 18-JUN-2043		15.621	97.978	100,000,000.000	97,978,000.000
23-AUG	18.500% 14-AUG-2042		16.000	123.217	800,000,000.000	985,736,000.000
23-AUG	18.500% 14-AUG-2042		16.000	123.217	800,000,000.000	985,736,000.000
23-AUG	13.500% 09-JUL-2026		13.750	101.152	3,000,000,000.000	3,034,560,000.000
23-AUG	13.500% 09-JUL-2026		14.800	99.482	27,700,000.000	27,556,514.000
23-AUG	13.500% 09-JUL-2026		14.350	100.193	100,000,000.000	100,193,000.000
23-AUG	15.800% 23-JUN-2039		15.607	102.918	5,000,000,000.000	5,145,900,000.000

23-AUG	15.800% 23-JUN-2039		15.000	106.529	96,000,000.000	102,267,840.000
23-AUG	15.800% 23-JUN-2039		15.600	102.958	292,000,000.000	300,637,360.000
23-AUG	15.800% 23-JUN-2039		15.614	102.877	5,000,000,000.000	5,143,850,000.000
23-AUG	15.800% 23-JUN-2039		15.790	101.869	600,000,000.000	611,216,541.000
23-AUG	15.800% 23-JUN-2039		15.585	103.045	5,000,000,000.000	5,152,250,000.000
23-AUG	15.800% 23-JUN-2039		15.610	102.900	5,000,000,000.000	5,145,000,000.000
23-AUG	15.800% 23-JUN-2039		15.588	103.028	5,000,000,000.000	5,151,400,000.000
23-AUG	15.800% 23-JUN-2039		15.600	102.958	308,000,000.000	317,110,640.000
23-AUG	15.800% 23-JUN-2039		15.619	102.848	5,000,000,000.000	5,142,400,000.000
			TOTAL		135,295,700,000	136,817,440,217