

Government Securities Daily Secondary Market Report for 28-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
28-AUG	0.000% 17-JUL-2025	13.500	13.602	89.328	22,000,000.000	19,652,160.000
28-AUG	0.000% 16-JAN-2025	12.801	13.309	95.288	30,000,000.000	28,586,400.000
28-AUG	0.000% 13-FEB-2025	12.500	12.921	94.529	26,300,000.000	24,861,127.000
28-AUG	0.000% 13-FEB-2025	10.502	10.799	95.363	26,300,000.000	25,080,469.000
28-AUG	0.000% 24-OCT-2024	10.141	10.585	98.441	40,000,000,000.000	39,376,400,000.000
28-AUG	0.000% 21-NOV-2024	8.567	8.853	98.044	61,200,000.000	60,002,928.000
28-AUG	15.000% 18-JUN-2043		15.535	98.685	202,700,000.000	200,034,495.000
28-AUG	14.250% 22-JUN-2034		14.000	103.417	100,000,000.000	103,417,000.000
28-AUG	15.000% 18-JUN-2043		16.700	92.234	16,300,000.000	15,034,142.000
28-AUG	15.800% 23-JUN-2039		15.800	102.026	1,500,000,000.000	1,530,390,000.000
28-AUG	14.375% 03-FEB-2033		14.500	99.898	34,000,000.000	33,965,320.000
28-AUG	14.875% 25-SEP-2024		11.002	106.556	9,400,000.000	10,016,264.000
28-AUG	14.250% 22-JUN-2034		14.825	99.169	10,000,000.000	9,916,900.000
28-AUG	17.500% 01-NOV-2040		15.733	114.851	48,000,000.000	55,128,480.000
28-AUG	15.000% 18-JUN-2043		15.820	97.033	3,300,000,000.000	3,202,089,000.000
28-AUG	15.000% 18-JUN-2043		16.400	93.821	110,000,000.000	103,203,100.000
28-AUG	14.250% 22-JUN-2034		15.800	94.480	100,000,000.000	94,480,000.000
28-AUG	16.000% 14-MAY-2037		16.519	101.149	15,000,000.000	15,172,350.000
28-AUG	14.125% 13-JAN-2028		16.400	95.804	63,000,000.000	60,356,520.000
28-AUG	14.250% 22-JUN-2034		15.740	94.759	1,678,900,000.000	1,590,908,851.000
28-AUG	13.500% 09-JUL-2026		14.000	100.938	200,000,000.000	201,876,000.000
28-AUG	15.000% 18-JUN-2043		15.800	97.147	3,300,000,000.000	3,205,851,000.000
28-AUG	15.800% 23-JUN-2039		15.200	105.528	3,400,000,000.000	3,587,952,000.000
28-AUG	15.000% 18-JUN-2043		15.715	97.633	38,000,000.000	37,100,540.000

28-AUG	14.125% 13-JAN-2028		15.898	97.033	1,600,000,000.000	1,552,528,000.000
28-AUG	15.000% 18-JUN-2043		15.500	98.891	70,800,000.000	70,014,828.000
28-AUG	14.000% 29-MAY-2025		13.174	103.980	40,000,000,000.000	41,592,000,000.000
28-AUG	15.000% 18-JUN-2043		16.514	93.213	7,500,000,000.000	6,990,975,000.000
28-AUG	13.500% 09-JUL-2026		14.669	99.881	200,000,000.000	199,762,000.000
28-AUG	14.250% 22-JUN-2034		15.780	94.573	70,000,000.000	66,201,100.000
28-AUG	14.125% 13-JAN-2028		15.899	97.033	2,700,000,000.000	2,619,891,000.000
28-AUG	14.375% 03-FEB-2033		14.509	99.857	17,500,000.000	17,475,000.000
28-AUG	15.000% 18-JUN-2043		16.514	93.213	7,500,000,000.000	6,990,975,000.000
28-AUG	13.500% 09-JUL-2026		14.200	100.621	19,900,000.000	20,023,579.000
28-AUG	15.000% 18-JUN-2043		16.400	93.821	6,500,000.000	6,098,365.000
28-AUG	15.000% 18-JUN-2043		16.490	93.339	3,365,100,000.000	3,140,950,689.000
28-AUG	15.000% 18-JUN-2043		16.203	94.890	3,770,000,000.000	3,577,353,000.000
28-AUG	15.000% 18-JUN-2043		16.200	94.906	3,770,000,000.000	3,577,956,200.000
28-AUG	17.000% 03-APR-2031		16.745	107.426	3,000,000.000	3,222,780.000
28-AUG	18.500% 14-AUG-2042		16.700	119.007	3,000,000.000	3,570,210.000
28-AUG	14.000% 29-MAY-2025		13.301	103.891	50,000,000,000.000	51,945,500,000.000
28-AUG	15.000% 18-JUN-2043		15.715	97.633	85,000,000.000	82,988,050.000
28-AUG	13.500% 09-JUL-2026		14.000	100.938	10,000,000.000	10,093,837.000
28-AUG	17.500% 01-NOV-2040		15.750	114.744	100,000,000.000	114,743,729.000
28-AUG	14.125% 13-JAN-2028		15.898	97.033	2,100,000,000.000	2,037,693,000.000
28-AUG	17.500% 01-NOV-2040		15.730	114.870	48,000,000.000	55,137,600.000
28-AUG	17.500% 01-NOV-2040		16.787	108.513	48,000,000.000	52,086,240.000
28-AUG	14.250% 23-AUG-2029		14.700	105.529	100,000,000.000	105,529,000.000
28-AUG	17.500% 01-NOV-2040		15.700	115.060	50,000,000.000	57,530,000.000
			TOTAL		177,427,900,000	178,481,773,253