

**Government Securities Daily Secondary Market Report for 29-August-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p. a)	PRICE	AMOUNT (FV)	AMOUNT (COST)
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	890,000,000	780,966,100
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	250,000,000	219,372,500
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	15,000,000,000	13,162,350,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	2,000,000,000	1,754,980,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	2,000,000,000	1,754,980,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	910,000,000	798,515,900
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	32,000,000	28,079,680
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	6,000,000,000	5,264,940,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	10,000,000,000	8,774,900,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	296,000,000	259,737,040
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	450,000,000	394,870,500
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	4,000,000,000	3,509,960,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	4,000,000,000	3,509,960,000

29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	650,000,000	570,368,500
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	1,900,000,000	1,667,231,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	18,000,000	15,794,820
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	5,000,000,000	4,387,450,000
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	140,000,000	122,848,600
29-AUG	0.000% 25-AUG-2025	14.116	14.127	87.749	310,000,000	272,021,900
29-AUG	0.000% 25-AUG-2025	14.096	14.107	87.764	22,000,000	19,308,080
29-AUG	0.000% 25-AUG-2025	14.096	14.107	87.764	450,000,000	394,938,000
29-AUG	0.000% 27-FEB-2025	13.375	13.823	93.748	5,000,000,000	4,687,400,000
29-AUG	0.000% 14-AUG-2025	13.601	13.637	88.463	1,000,000,000	884,630,000
29-AUG	0.000% 14-AUG-2025	13.601	13.637	88.463	1,000,000,000	884,630,000
29-AUG	0.000% 14-AUG-2025	13.601	13.637	88.463	1,000,000,000	884,630,000
29-AUG	0.000% 14-AUG-2025	13.601	13.637	88.463	1,000,000,000	884,630,000
29-AUG	0.000% 14-AUG-2025	13.550	13.586	88.501	1,000,000,000	885,010,000
29-AUG	0.000% 14-AUG-2025	13.499	13.535	88.539	572,900,000	507,239,931
29-AUG	0.000% 27-FEB-2025	13.001	13.425	93.912	5,000,000,000	4,695,600,000

29-AUG	0.000% 27-FEB-2025	13.001	13.425	93.912	5,000,000,000	4,695,600,000
29-AUG	0.000% 27-FEB-2025	13.001	13.425	93.912	200,000,000	187,824,000
29-AUG	0.000% 13-FEB-2025	12.650	13.083	94.498	1,000,000,000	944,980,000
29-AUG	0.000% 13-FEB-2025	12.650	13.083	94.498	1,000,000,000	944,980,000
29-AUG	0.000% 12-SEP-2024	10.260	10.783	99.608	30,000,000,000	29,882,400,000
29-AUG	0.000% 24-OCT-2024	10.248	10.704	98.452	40,000,000,000	39,380,800,000
29-AUG	0.000% 10-OCT-2024	10.101	10.565	98.851	20,000,000,000	19,770,200,000
29-AUG	0.000% 21-NOV-2024	9.004	9.321	97.970	979,200,000	959,322,240
29-AUG	0.000% 21-NOV-2024	9.004	9.321	97.970	731,500,000	716,650,550
29-AUG	0.000% 21-NOV-2024	8.999	9.316	97.971	731,500,000	716,657,865
29-AUG	0.000% 21-NOV-2024	8.999	9.316	97.971	979,200,000	959,332,032
29-AUG	14.250% 23-AUG-2029		15.920	94.387	1,360,000,000	1,283,663,200
29-AUG	17.000% 03-APR-2031		14.510	116.852	342,300,000	399,984,396
29-AUG	14.375% 03-FEB-2033		14.200	101.382	10,000,000	10,138,200
29-AUG	14.375% 03-FEB-2033		15.650	94.663	10,000,000	9,466,300
29-AUG	14.375% 03-FEB-2033		16.451	91.224	550,000,000	501,732,000
29-AUG	14.375% 03-FEB-2033		15.000	97.593	5,000,000,000	4,879,650,000
29-AUG	14.375% 03-FEB-2033		15.800	94.005	3,439,300,000	3,233,113,965
29-AUG	14.375% 03-FEB-2033		15.809	93.966	24,000,000	22,551,890
29-AUG	14.375% 03-FEB-2033		15.700	94.443	1,600,000,000	1,511,088,000

29-AUG	14.375% 03-FEB-2033		14.626	99.339	150,000,000	149,008,500
29-AUG	14.375% 03-FEB-2033		15.700	94.443	1,900,000,000	1,794,417,000
29-AUG	14.375% 03-FEB-2033		15.790	94.049	3,400,000,000	3,197,666,000
29-AUG	14.375% 03-FEB-2033		15.010	97.547	5,000,000,000	4,877,350,000
29-AUG	14.375% 03-FEB-2033		15.000	97.593	5,000,000,000	4,879,650,000
29-AUG	14.250% 22-JUN-2034		15.420	96.306	5,000,000,000	4,815,300,000
29-AUG	14.250% 22-JUN-2034		15.400	96.402	1,800,000,000	1,735,236,000
29-AUG	14.250% 22-JUN-2034		15.410	96.354	1,678,900,000	1,617,687,306
29-AUG	14.250% 22-JUN-2034		16.568	91.058	575,000,000	523,583,500
29-AUG	16.000% 14-NOV-2030		15.400	106.584	4,500,000,000	4,796,280,000
29-AUG	16.250% 08-NOV-2035		16.539	102.843	280,000,000	287,960,400
29-AUG	16.250% 08-NOV-2035		14.750	112.416	42,500,000	47,776,800
29-AUG	16.250% 08-NOV-2035		14.751	112.410	42,500,000	47,774,250
29-AUG	17.500% 01-NOV-2040		17.400	105.157	47,600,000	50,054,732
29-AUG	17.500% 01-NOV-2040		15.498	116.400	100,000,000	116,400,000
29-AUG	14.000% 29-MAY-2025		12.000	104.844	370,100,000	388,027,644
29-AUG	14.000% 29-MAY-2025		12.100	104.773	370,100,000	387,764,873
29-AUG	14.000% 29-MAY-2025		13.326	103.910	50,000,000,000	51,955,000,000
29-AUG	15.000% 20-MAY-2032		15.800	100.174	7,000,000,000	7,012,180,000
29-AUG	15.000% 20-MAY-2032		15.500	101.469	7,000,000,000	7,102,830,000

29-AUG	15.000% 20-MAY-2032		14.750	104.816	906,800,000	950,471,488
29-AUG	15.000% 20-MAY-2032		14.751	104.811	906,800,000	950,426,148
29-AUG	15.000% 20-MAY-2032		15.795	100.195	7,000,000,000	7,013,650,000
29-AUG	16.000% 14-MAY-2037		15.900	104.463	100,000,000	104,463,000
29-AUG	16.000% 14-MAY-2037		15.650	105.834	2,500,000,000	2,645,850,000
29-AUG	16.000% 14-MAY-2037		15.542	106.434	470,000,000	500,239,800
29-AUG	16.000% 14-MAY-2037		15.000	109.540	422,600,000	462,916,040
29-AUG	16.000% 14-MAY-2037		15.001	109.534	422,600,000	462,890,684
29-AUG	16.000% 14-MAY-2037		15.920	104.355	2,000,000,000	2,087,100,000
29-AUG	16.000% 14-MAY-2037		15.850	104.735	2,500,000,000	2,618,375,000
29-AUG	17.750% 08-MAY-2042		15.000	121.284	550,700,000	667,910,988
29-AUG	17.750% 08-MAY-2042		15.001	121.277	550,700,000	667,872,439
29-AUG	15.000% 18-JUN-2043		15.500	98.932	505,400,000	500,002,328
29-AUG	15.000% 18-JUN-2043		15.621	98.222	55,000,000	54,022,100
29-AUG	15.000% 18-JUN-2043		15.621	98.222	51,000,000	50,093,220
29-AUG	15.000% 18-JUN-2043		16.500	93.327	26,000,000	24,265,020
29-AUG	15.000% 18-JUN-2043		15.760	97.417	25,000,000	24,354,250
29-AUG	15.000% 18-JUN-2043		15.900	96.619	32,000,000	30,918,000
29-AUG	15.000% 18-JUN-2043		16.500	93.327	1,350,000,000	1,259,914,500
29-AUG	15.000% 18-JUN-2043		16.100	95.498	157,500,000	150,409,350
29-AUG	15.000% 18-JUN-2043		16.500	93.327	65,000,000,000	60,662,550,000
29-AUG	15.000% 18-JUN-2043		16.100	95.498	610,300,000	582,824,294

29-AUG	15.000% 18-JUN-2043		16.100	95.498	352,900,000	337,012,442
29-AUG	15.000% 18-JUN-2043		16.100	95.498	603,800,000	576,616,924
29-AUG	15.000% 18-JUN-2043		16.100	95.498	2,338,600,000	2,233,316,228
29-AUG	15.000% 18-JUN-2043		16.481	93.428	6,000,000,000	5,605,680,000
29-AUG	15.000% 18-JUN-2043		16.480	93.433	3,000,000,000	2,802,990,000
29-AUG	15.000% 18-JUN-2043		15.750	97.474	25,000,000	24,368,500
29-AUG	15.000% 18-JUN-2043		16.000	96.055	54,200,000	52,061,810
29-AUG	15.000% 18-JUN-2043		16.100	95.498	847,500,000	809,345,550
29-AUG	15.000% 18-JUN-2043		16.100	95.498	1,407,200,000	1,343,847,856
29-AUG	15.000% 18-JUN-2043		16.200	94.947	1,350,000,000	1,281,784,500
29-AUG	15.000% 18-JUN-2043		16.100	95.498	444,300,000	424,297,614
29-AUG	15.000% 18-JUN-2043		16.000	96.055	10,156,000,000	9,755,345,800
29-AUG	15.000% 18-JUN-2043		16.500	93.327	25,000,000,000	23,331,750,000
29-AUG	15.000% 18-JUN-2043		16.400	93.861	5,000,000,000	4,693,050,000
29-AUG	15.000% 18-JUN-2043		15.621	98.222	200,000,000	196,444,000
29-AUG	15.000% 18-JUN-2043		16.400	93.861	5,000,000,000	4,693,050,000
29-AUG	15.000% 18-JUN-2043		16.100	95.498	2,570,600,000	2,454,871,588
29-AUG	15.000% 18-JUN-2043		16.100	95.498	304,400,000	290,695,912
29-AUG	15.000% 18-JUN-2043		16.480	93.433	3,000,000,000	2,802,990,000
29-AUG	15.000% 18-JUN-2043		16.197	94.963	1,350,000,000	1,282,000,500
29-AUG	15.000% 18-JUN-2043		16.475	93.460	50,000,000,000	46,730,000,000

29-AUG	15.000% 18-JUN-2043		16.000	96.055	10,500,000	10,085,775
29-AUG	15.000% 18-JUN-2043		16.100	95.498	518,900,000	495,539,122
29-AUG	18.500% 14-AUG-2042		15.000	130.493	240,800,000	314,227,144
29-AUG	18.500% 14-AUG-2042		15.001	130.486	240,800,000	314,210,288
29-AUG	13.500% 09-JUL-2026		14.699	99.873	1,000,000,000	998,730,000
29-AUG	13.500% 09-JUL-2026		13.500	101.774	47,000,000	47,833,780
29-AUG	13.500% 09-JUL-2026		13.375	101.975	170,000,000	173,357,500
29-AUG	13.500% 09-JUL-2026		14.925	99.521	7,000,000	6,966,470
29-AUG	15.800% 23-JUN-2039		15.500	103.794	6,900,000,000	7,161,786,000
29-AUG	15.800% 23-JUN-2039		15.500	103.794	6,900,000,000	7,161,786,000
29-AUG	15.800% 23-JUN-2039		15.800	102.068	5,500,000,000	5,613,740,000
			<b>Total</b>		<b>503,786,500,000</b>	<b>503,786,500,000</b>