

Government Securities Daily Secondary Market Report for 30-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
30-AUG	0.000% 25-AUG-2025	14.117	14.130	87.778	111,000,000.000	97,433,580.000
30-AUG	0.000% 25-AUG-2025	14.105	14.118	87.787	14,000,000.000	12,290,180.000
30-AUG	0.000% 25-AUG-2025	13.970	13.983	87.890	6,000,000,000.000	5,273,400,000.000
30-AUG	0.000% 14-AUG-2025	13.505	13.543	88.564	3,608,000,000.000	3,195,389,120.000
30-AUG	0.000% 27-FEB-2025	13.022	13.450	93.934	63,300,000.000	59,460,222.000
30-AUG	0.000% 25-AUG-2025	13.109	13.120	88.551	169,500,000.000	150,093,945.000
30-AUG	0.000% 17-JUL-2025	12.000	12.084	90.454	55,300,000.000	50,021,062.000
30-AUG	0.000% 17-JUL-2025	12.000	12.084	90.454	22,500,000.000	20,352,151.000
30-AUG	0.000% 27-FEB-2025	11.061	11.370	94.800	10,600,000.000	10,048,800.000
30-AUG	0.000% 31-OCT-2024	10.163	10.601	98.303	66,000,000.000	64,879,980.000
30-AUG	0.000% 05-DEC-2024	10.001	10.374	97.411	82,200,000.000	80,071,842.000
30-AUG	0.000% 16-JAN-2025	10.001	10.314	96.331	155,700,000.000	149,987,367.000
30-AUG	0.000% 05-DEC-2024	9.091	9.399	97.641	200,000.000	195,282.000
30-AUG	0.000% 21-NOV-2024	6.502	6.667	98.543	5,000,000,000.000	4,927,150,000.000
30-AUG	0.000% 21-NOV-2024	6.502	6.667	98.543	10,000,000,000.000	9,854,300,000.000
30-AUG	0.000% 21-NOV-2024	6.502	6.667	98.543	5,000,000,000.000	4,927,150,000.000
30-AUG	0.000% 21-NOV-2024	6.502	6.667	98.543	10,000,000,000.000	9,854,300,000.000
30-AUG	14.250% 23-AUG-2029		16.377	92.963	8,100,000.000	7,530,003.000
30-AUG	16.250% 08-NOV-2035		15.016	110.949	55,600,000.000	61,687,644.000
30-AUG	13.500% 09-JUL-2026		15.100	99.289	1,000,000,000.000	992,890,000.000
30-AUG	17.000% 03-APR-2031		15.250	113.664	50,000,000.000	56,832,000.000
30-AUG	17.000% 03-APR-2031		15.250	113.664	710,000,000.000	807,014,400.000
30-AUG	18.500% 14-AUG-2042		15.500	126.974	4,700,000.000	5,967,799.000
30-AUG	17.500% 01-NOV-2040		16.650	109.397	18,300,000.000	20,019,651.000

30-AUG	17.000% 03-APR-2031		15.450	112.812	2,000,000,000.000	2,256,240,000.000
30-AUG	17.000% 03-APR-2031		15.450	112.812	2,000,000,000.000	2,256,240,000.000
30-AUG	14.250% 23-AUG-2029		15.010	97.431	1,360,000,000.000	1,325,061,600.000
30-AUG	15.800% 23-JUN-2039		15.000	106.826	100,000,000.000	106,826,000.000
30-AUG	15.000% 18-JUN-2043		16.200	94.987	1,360,000,000.000	1,291,823,200.000
30-AUG	17.000% 03-APR-2031		15.250	113.664	60,000,000.000	68,198,400.000
30-AUG	15.000% 18-JUN-2043		15.810	97.171	106,000,000.000	103,001,260.000
30-AUG	14.250% 23-AUG-2029		15.000	97.465	165,000,000.000	160,817,250.000
30-AUG	17.000% 03-APR-2031		15.440	112.855	2,500,000,000.000	2,821,375,000.000
30-AUG	15.000% 18-JUN-2043		16.497	93.383	1,350,000,000.000	1,260,670,500.000
30-AUG	15.000% 18-JUN-2043		16.203	94.971	1,360,000,000.000	1,291,605,600.000
30-AUG	14.250% 23-AUG-2029		15.000	97.465	44,000,000.000	42,884,600.000
30-AUG	14.250% 23-AUG-2029		15.000	97.465	100,000,000.000	97,465,000.000
30-AUG	15.000% 18-JUN-2043		16.000	96.096	200,000,000.000	192,192,000.000
30-AUG	14.375% 03-FEB-2033		14.495	100.000	3,081,500,000.000	3,081,500,000.000
30-AUG	15.000% 18-JUN-2043		16.485	93.447	423,000,000.000	395,280,810.000
30-AUG	15.000% 18-JUN-2043		15.800	97.228	303,000,000.000	294,600,840.000
30-AUG	14.250% 23-AUG-2029		15.900	94.491	1,360,000,000.000	1,285,082,831.000
30-AUG	14.250% 23-AUG-2029		15.350	96.294	1,196,500,000.000	1,152,157,710.000
30-AUG	14.250% 23-AUG-2029		15.350	96.294	2,313,500,000.000	2,227,761,690.000
30-AUG	15.000% 18-JUN-2043		16.180	95.098	40,000,000.000	38,039,000.000
30-AUG	17.000% 03-APR-2031		15.450	112.812	2,500,000,000.000	2,820,300,000.000
30-AUG	14.250% 22-JUN-2034		15.740	94.838	485,000,000.000	459,964,300.000
30-AUG	14.375% 03-FEB-2033		14.494	100.004	3,081,500,000.000	3,081,623,260.000
30-AUG	15.000% 18-JUN-2043		15.810	97.171	1,000,000,000.000	971,710,000.000

30-AUG	15.800% 23-JUN-2039		15.189	105.681	150,000,000.000	158,521,500.000
30-AUG	14.250% 23-AUG-2029		15.000	97.465	1,000,000,000.000	974,650,000.000
30-AUG	14.250% 23-AUG-2029		15.000	97.465	51,000,000.000	49,707,150.000
30-AUG	16.000% 14-MAY-2037		17.000	98.815	4,500,000.000	4,446,675.000
30-AUG	16.625% 27-AUG-2026		15.400	102.084	180,700,000.000	184,465,788.000
30-AUG	15.000% 18-JUN-2043		15.500	98.972	700,000.000	692,804.000
30-AUG	15.000% 18-JUN-2043		16.010	96.040	3,000,000,000.000	2,881,200,000.000
30-AUG	14.125% 13-JAN-2028		15.816	97.317	87,400,000.000	85,055,058.000
30-AUG	17.000% 03-APR-2031		15.260	113.621	2,500,000,000.000	2,840,525,000.000
30-AUG	17.000% 03-APR-2031		15.500	112.601	500,000,000.000	563,005,000.000
30-AUG	15.000% 18-JUN-2043		16.493	93.405	500,000,000.000	467,025,000.000
30-AUG	14.250% 23-AUG-2029		15.350	96.294	5,000,000,000.000	4,814,700,000.000
			TOTAL		83,668,300,000	82,784,879,854