

Government Securities Daily Secondary Market Report for 24-December-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
24-DEC	0.000% 18-DEC-2025	15.257	15.275	86.952	1,000,000,000	869,520,000
24-DEC	0.000% 05-JUN-2025	14.512	15.098	93.914	28,100,000	26,389,727
24-DEC	0.000% 18-DEC-2025	14.991	15.009	87.150	20,000,000	17,430,000
24-DEC	0.000% 18-DEC-2025	14.950	14.967	87.181	100,000,000	87,181,000
24-DEC	0.000% 20-NOV-2025	14.400	14.493	88.450	1,000,000	884,500
24-DEC	0.000% 20-NOV-2025	13.000	13.076	89.454	1,000,000	894,540
24-DEC	0.000% 20-FEB-2025	10.688	11.180	98.330	1,500,000,000	1,474,950,000
24-DEC	0.000% 08-MAY-2025	10.001	10.319	96.433	31,100,000	29,990,663
24-DEC	0.000% 08-MAY-2025	10.001	10.319	96.433	31,100,000	29,990,663
24-DEC	0.000% 19-JUN-2025	10.000	10.258	95.375	500,000	476,875
24-DEC	0.000% 13-MAR-2025	9.362	9.711	98.014	300,000	294,042
24-DEC	0.000% 18-DEC-2025	5.522	5.524	94.849	2,400,000,000	2,276,376,000
24-DEC	14.375% 03-FEB-2033		16.000	97.862	2,000,000	1,957,240
24-DEC	15.000% 18-JUN-2043		17.500	93.166	55,000,000	51,241,300
24-DEC	15.800% 23-JUN-2039		15.159	110.906	450,000,000	499,077,500
24-DEC	14.250% 23-AUG-2029		15.713	99.795	450,000,000	449,077,500
24-DEC	15.800% 23-JUN-2039		16.400	103.891	175,000,000	181,809,250
24-DEC	15.000% 18-JUN-2043		17.000	95.622	80,000,000	76,497,600
24-DEC	17.750% 08-MAY-2042		16.600	107.723	251,000,000	270,384,730
24-DEC	15.800% 23-JUN-2039		16.989	100.834	1,000,000,000	1,008,340,000
24-DEC	15.000% 18-JUN-2043		16.300	99.278	130,000,000	129,061,400
24-DEC	16.000% 14-MAY-2037		17.035	95.823	10,000,000	9,582,300
24-DEC	14.000% 29-MAY-2025		14.573	100.740	50,000,000,000	50,370,000,000
24-DEC	16.000% 14-MAY-2037		17.236	94.851	10,000,000	9,485,100

24-DEC	15.000% 18-JUN-2043		17.009	95.579	1,000,000,000	955,790,000
24-DEC	14.250% 22-JUN-2034		16.890	94.466	1,902,600,000	1,797,310,116
24-DEC	15.000% 18-JUN-2043		17.000	95.622	3,200,000	3,059,904
24-DEC	18.500% 14-AUG-2042		18.100	107.604	8,000,000	8,608,320
24-DEC	15.000% 18-JUN-2043		18.100	90.376	89,700,000	81,067,272
24-DEC	15.800% 23-JUN-2039		16.400	103.891	75,000,000	77,918,250
24-DEC	14.250% 23-AUG-2029		15.700	99.836	108,000,000	107,822,880
24-DEC	16.000% 14-MAY-2037		18.000	91.294	7,700,000	7,029,638
24-DEC	15.800% 23-JUN-2039		16.400	103.891	15,000,000	15,583,650
24-DEC	15.800% 23-JUN-2039		16.400	103.891	65,000,000	67,529,150
24-DEC	15.800% 23-JUN-2039		16.400	103.891	75,000,000	77,918,250
24-DEC	15.000% 18-JUN-2043		16.328	99.126	10,000,000	9,912,600
24-DEC	15.800% 23-JUN-2039		17.160	99.975	8,000,000,000	7,998,000,000
24-DEC	15.800% 23-JUN-2039		16.304	104.406	15,000,000,000	15,660,900,000
24-DEC	15.000% 18-JUN-2043		17.500	93.166	35,000,000	32,608,100
24-DEC	15.000% 18-JUN-2043		17.100	95.121	105,100,000	99,972,171
24-DEC	15.800% 23-JUN-2039		16.400	103.891	340,000,000	353,229,400
24-DEC	15.000% 18-JUN-2043		17.350	93.890	300,000,000	281,670,000
24-DEC	15.000% 18-JUN-2043		17.000	95.622	8,400,000	8,032,248
24-DEC	17.500% 01-NOV-2040		17.500	101.532	50,000,000	50,766,000
24-DEC	14.000% 29-MAY-2025		12.501	101.582	600,000,000	609,492,000
24-DEC	15.800% 23-JUN-2039		16.750	102.055	1,500,000,000	1,530,825,000
24-DEC	15.800% 23-JUN-2039		16.752	102.044	1,500,000,000	1,530,660,000
24-DEC	17.000% 16-JAN-2025		13.046	107.637	40,000,000,000	43,054,800,000
24-DEC	14.000% 29-MAY-2025		14.080	100.939	50,000,000,000	50,469,500,000
24-DEC	14.125% 13-JAN-2028		16.370	100.894	47,400,000	47,823,756
24-DEC	15.800% 23-JUN-2039		16.400	103.891	80,000,000	83,112,800

24-DEC	15.000% 18-JUN-2043		17.539	92.980	86,100,000	80,055,780
24-DEC	15.000% 18-JUN-2043		16.700	97.157	36,000,000	34,976,520
24-DEC	14.250% 23-AUG-2029		15.200	101.419	108,000,000	109,532,520
24-DEC	15.000% 18-JUN-2043		17.200	94.625	42,300,000	40,026,375
24-DEC	15.800% 23-JUN-2039		16.400	103.891	175,000,000	181,809,250
24-DEC	14.250% 23-AUG-2029		16.100	98.594	222,500,000	219,371,650
24-DEC	13.500% 09-JUL-2026		15.800	103.090	123,000,000	126,800,190
24-DEC	17.000% 03-APR-2031		16.000	107.302	59,200,000	63,522,784
24-DEC	16.375% 04-MAR-2032		16.060	105.874	8,000,000	8,469,920
24-DEC	15.000% 18-JUN-2043		17.000	95.622	180,000,000	172,119,701
24-DEC	14.375% 03-FEB-2033		16.010	97.820	196,000,000	191,727,200
24-DEC	18.500% 14-AUG-2042		15.800	121.436	12,200,000	14,815,192
24-DEC	15.000% 18-JUN-2043		17.000	95.622	104,600,000	100,020,612
24-DEC	17.000% 03-APR-2031		15.800	108.103	59,200,000	63,996,976
24-DEC	15.800% 23-JUN-2039		16.450	103.625	381,100,000	394,914,875
24-DEC	15.000% 18-JUN-2043		15.870	101.658	2,951,000,000	2,999,927,580
24-DEC	15.000% 18-JUN-2043		17.751	91.980	10,000,000	9,198,000
24-DEC	17.750% 08-MAY-2042		16.500	108.323	251,000,000	271,890,730
24-DEC	16.375% 04-MAR-2032		15.850	106.767	50,000,000	53,383,500
24-DEC	14.250% 22-JUN-2034		16.600	95.702	1,500,000,000	1,435,530,000
24-DEC	14.000% 29-MAY-2025		13.970	100.983	10,000,000,000	10,098,340,000
24-DEC	15.000% 18-JUN-2043		17.250	94.379	1,700,000	1,604,443
24-DEC	14.250% 23-AUG-2029		16.000	98.903	37,700,000	37,286,431
24-DEC	15.000% 18-JUN-2043		17.200	94.625	26,000,000	24,602,500
24-DEC	15.000% 18-JUN-2043		17.400	93.647	100,000,000	93,647,000
24-DEC	14.250% 22-JUN-2034		16.250	97.231	1,500,000,000	1,458,465,000
24-DEC	15.800% 23-JUN-2039		16.146	105.261	8,000,000,000	8,420,880,000

24-DEC	15.800% 23-JUN-2039		16.459	103.575	381,300,000	394,931,475
24-DEC	15.800% 23-JUN-2039		16.450	103.625	10,000,000	10,362,532
24-DEC	15.000% 18-JUN-2043		17.253	94.366	406,400,000	383,501,916
24-DEC	14.250% 22-JUN-2034		16.800	94.846	85,000,000	80,619,100
24-DEC	16.000% 14-MAY-2037		16.300	99.526	39,000,000	38,815,000
24-DEC	15.000% 18-JUN-2043		15.500	103.795	2,500,000	2,594,875
24-DEC	14.375% 03-FEB-2033		16.000	97.862	196,000,000	191,809,520
24-DEC	16.000% 14-MAY-2037		15.776	102.309	3,000,000	3,069,270
24-DEC	15.000% 18-JUN-2043		17.837	91.579	10,000,000	9,157,900
24-DEC	15.000% 18-JUN-2043		18.038	90.658	10,000,000	9,065,800
				TOTALS	206,015,000,000	210,722,675,552