

Government Securities Daily Secondary Market Report for 04-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
04-OCT	0.000% 10-APR-2025	9.000	9.196	95.570	115,200,000	110,096,355
04-OCT	0.000% 02-JAN-2025	9.998	10.381	97.594	40,000,000	39,037,600
04-OCT	0.000% 10-APR-2025	11.059	11.355	94.611	100,000,000	94,611,000
04-OCT	0.000% 27-MAR-2025	11.499	11.846	94.803	100,000,000	94,803,000
04-OCT	0.000% 10-APR-2025	11.622	11.949	94.352	742,200,000	700,280,544
04-OCT	0.000% 10-APR-2025	12.351	12.720	94.019	73,100,000	68,727,889
04-OCT	0.000% 10-APR-2025	12.366	12.736	94.012	31,900,000	29,989,828
04-OCT	0.000% 19-DEC-2024	12.600	13.244	97.444	100,000,000	97,443,509
04-OCT	0.000% 27-MAR-2025	12.850	13.282	94.228	1,800,000,000	1,696,104,000
04-OCT	0.000% 27-MAR-2025	13.001	13.444	94.164	5,000,000,000	4,708,200,000
04-OCT	15.000% 18-JUN-2043		16.400	95.336	3,000,000,000	2,860,080,000
04-OCT	15.000% 18-JUN-2043		16.500	94.802	5,000,000,000	4,740,100,000
04-OCT	14.250% 22-JUN-2034		16.050	94.808	5,000,000,000	4,740,400,000
04-OCT	15.000% 18-JUN-2043		16.530	94.643	6,000,000,000	5,678,580,000
04-OCT	15.000% 18-JUN-2043		16.550	94.537	1,000,000,000	945,370,000
04-OCT	13.500% 09-JUL-2026		15.300	100.393	5,000,000,000	5,019,650,000
04-OCT	15.000% 18-JUN-2043		16.500	94.802	4,000,000,000	3,792,080,000
04-OCT	15.000% 18-JUN-2043		16.400	95.336	6,000,000,000	5,720,160,000
04-OCT	15.000% 18-JUN-2043		16.500	94.802	1,600,000,000	1,516,832,000
04-OCT	15.000% 18-JUN-2043		15.600	99.816	200,000,000	199,632,000
04-OCT	14.250% 22-JUN-2034		15.261	98.492	110,000,000	108,341,200
04-OCT	16.250% 08-NOV-2035		15.280	111.039	1,006,600,000	1,117,718,574
04-OCT	15.000% 18-JUN-2043		16.830	93.078	1,000,000,000	930,780,000
04-OCT	14.250% 22-JUN-2034		16.250	93.909	5,000,000,000	4,695,450,000
04-OCT	14.250% 22-JUN-2034		16.200	94.132	52,000,000	48,948,640

04-OCT	14.250% 22-JUN-2034		16.200	94.132	500,000,000	470,660,000
04-OCT	15.000% 18-JUN-2043		16.870	92.873	6,000,000,000	5,572,380,000
04-OCT	15.000% 18-JUN-2043		16.500	94.802	20,000,000	18,960,400
04-OCT	15.000% 18-JUN-2043		16.875	92.847	2,992,900,000	2,778,817,863
04-OCT	14.250% 22-JUN-2034		16.250	93.909	2,992,900,000	2,810,602,461
04-OCT	14.250% 22-JUN-2034		16.250	93.909	4,857,100,000	4,561,254,039
04-OCT	15.000% 18-JUN-2043		16.875	92.847	4,857,100,000	4,509,671,637
04-OCT	15.000% 18-JUN-2043		16.875	92.847	7,852,300,000	7,290,624,981
04-OCT	14.250% 22-JUN-2034		16.250	93.909	7,852,300,000	7,374,016,407
04-OCT	15.000% 18-JUN-2043		16.300	95.876	1,170,000,000	1,121,749,200
04-OCT	15.000% 18-JUN-2043		16.200	96.421	2,060,000,000	1,986,272,600
04-OCT	16.000% 14-MAY-2037		16.000	105.517	1,000,000	1,055,170
04-OCT	14.250% 22-JUN-2034		16.075	94.695	3,000,000,000	2,840,850,000
04-OCT	14.250% 22-JUN-2034		16.050	94.808	7,000,000,000	6,636,560,000
04-OCT	15.800% 23-JUN-2039		15.500	105.338	4,000,000,000	4,213,520,000
04-OCT	15.000% 18-JUN-2043		16.501	94.797	4,000,000,000	3,791,880,000
04-OCT	14.250% 22-JUN-2034		16.100	94.582	1,000,000,000	945,820,000
04-OCT	14.250% 23-AUG-2029		15.400	97.509	100,000,000	97,509,000
04-OCT	14.125% 13-JAN-2028		15.400	99.768	1,000,000,000	997,680,000
04-OCT	15.000% 18-JUN-2043		16.420	95.229	4,000,000,000	3,809,160,000
04-OCT	13.500% 09-JUL-2026		15.506	100.090	30,000,000,000	30,027,000,000
04-OCT	15.000% 18-JUN-2043		16.883	92.806	1,100,000,000	1,020,866,000
04-OCT	14.250% 22-JUN-2034		16.050	94.808	7,000,000,000	6,636,560,000
04-OCT	14.250% 22-JUN-2034		16.250	93.909	10,000,000,000	9,390,900,000
04-OCT	15.000% 18-JUN-2043		16.200	96.421	75,000,000	72,315,750
04-OCT	15.000% 18-JUN-2043		16.875	92.847	4,000,000,000	3,713,880,000
04-OCT	15.800% 23-JUN-2039		15.500	105.338	4,000,000,000	4,213,520,000

04-OCT	14.250% 22-JUN-2034		16.009	94.995	150,000,000	142,493,000
04-OCT	14.250% 22-JUN-2034		15.800	95.952	23,000,000	22,068,960
04-OCT	15.000% 18-JUN-2043		16.870	92.873	1,200,000,000	1,114,476,000
04-OCT	15.000% 18-JUN-2043		16.610	94.221	1,000,000,000	942,210,000
04-OCT	14.000% 29-MAY-2025		14.001	104.834	10,000,000,000	10,483,400,000
04-OCT	15.000% 18-JUN-2043		16.750	93.491	201,300,000	188,197,383
04-OCT	16.375% 04-MAR-2032		16.000	102.555	85,200,000	87,376,860
04-OCT	14.250% 22-JUN-2034		16.200	94.132	35,000,000	32,946,200
04-OCT	15.000% 18-JUN-2043		16.500	94.802	8,000,000	7,584,160
04-OCT	16.250% 08-NOV-2035		15.283	111.023	1,006,600,000	1,117,557,518
04-OCT	14.250% 22-JUN-2034		16.103	94.569	1,000,000,000	945,690,000
04-OCT	13.500% 09-JUL-2026		15.600	99.952	120,000,000	119,942,400
04-OCT	15.000% 18-JUN-2043		16.210	96.366	4,000,000,000	3,854,640,000
04-OCT	15.000% 18-JUN-2043		16.310	95.821	1,900,000,000	1,820,599,000
04-OCT	14.250% 22-JUN-2034		16.052	94.799	20,000,000,000	18,959,800,000
04-OCT	14.250% 22-JUN-2034		16.250	93.909	6,148,200,000	5,773,713,138
04-OCT	15.000% 18-JUN-2043		16.875	92.847	6,148,200,000	5,708,419,254
04-OCT	18.500% 14-AUG-2042		16.200	114.753	100,000,000	114,753,000
04-OCT	14.250% 22-JUN-2034		16.000	95.035	52,000,000	49,418,200
04-OCT	15.800% 23-JUN-2039		16.200	101.391	300,000,000	304,173,000
04-OCT	15.800% 23-JUN-2039		16.200	101.391	300,000,000	304,173,000
04-OCT	15.000% 18-JUN-2043		16.850	92.975	4,000,000	3,719,000
04-OCT	14.250% 23-AUG-2029		15.000	98.830	100,000,000	98,830,000

04-OCT	15.000% 18-JUN-2043		16.300	95.876	15,000,000	14,381,400
04-OCT	15.800% 23-JUN-2039		15.800	103.615	1,900,000	1,968,685
04-OCT	13.500% 09-JUL-2026		13.800	102.640	11,900,000	12,214,160
04-OCT	14.250% 22-JUN-2034		15.797	95.966	23,000,000	22,072,180
04-OCT	15.800% 23-JUN-2039		15.900	103.051	40,000,000	41,220,400
04-OCT	15.800% 23-JUN-2039		16.000	102.493	15,000,000	15,373,950
04-OCT	14.250% 22-JUN-2034		15.750	96.183	12,000,000	11,541,960
04-OCT	15.000% 18-JUN-2043		16.007	97.488	102,600,000	100,022,688
04-OCT	15.000% 18-JUN-2043		16.300	95.876	4,000,000	3,835,040
04-OCT	15.000% 18-JUN-2043		16.418	95.241	52,500,000	50,001,525
04-OCT	15.000% 18-JUN-2043		16.358	95.564	62,000,000	59,249,680
04-OCT	15.000% 18-JUN-2043		16.867	92.888	1,200,000,000	1,114,656,000
04-OCT	15.800% 23-JUN-2039		16.496	99.799	680,000,000	678,633,200
04-OCT	14.250% 22-JUN-2034		14.950	100.004	5,000,000	5,000,200
04-OCT	14.250% 22-JUN-2034		15.700	96.415	5,000,000	4,820,750
04-OCT	14.250% 22-JUN-2034		15.000	99.758	300,000,000	299,274,000
04-OCT	15.000% 18-JUN-2043		15.570	99.992	750,100,000	750,039,992
04-OCT	15.800% 23-JUN-2039		15.600	104.758	97,000,000	101,615,260
04-OCT	15.800% 23-JUN-2039		15.500	105.338	5,700,000	6,004,266
04-OCT	14.250% 23-AUG-2029		14.651	100.001	40,000,000	40,000,400
04-OCT	14.250% 22-JUN-2034		14.948	100.013	15,000,000	15,001,950
04-OCT	14.250% 22-JUN-2034		15.000	99.758	751,900,000	750,080,402
04-OCT	15.000% 18-JUN-2043		16.408	95.295	409,300,000	390,042,435
04-OCT	14.250% 22-JUN-2034		15.261	98.492	63,000,000	62,049,960
04-OCT	14.375% 03-FEB-2033		15.125	98.430	3,000,000	2,952,900
04-OCT	15.800% 23-JUN-2039		15.616	104.665	3,000,000	3,139,950

04-OCT	15.000% 18-JUN-2043		15.857	98.336	355,000,000	349,092,800
04-OCT	15.000% 18-JUN-2043		16.875	92.847	5,037,900,000	4,677,539,013
04-OCT	14.250% 22-JUN-2034		16.250	93.909	5,037,900,000	4,731,041,511
04-OCT	15.800% 23-JUN-2039		16.200	101.391	2,200,000,000	2,230,602,000
04-OCT	14.250% 22-JUN-2034		15.700	96.415	500,000,000	482,075,000
04-OCT	16.375% 04-MAR-2032		15.700	103.860	104,700,000	108,741,420
04-OCT	15.000% 18-JUN-2043		16.875	92.847	20,000,000,000	18,569,400,000
04-OCT	14.125% 13-JAN-2028		15.500	99.523	2,000,000,000	1,990,460,000
04-OCT	15.800% 23-JUN-2039		16.000	102.493	275,000,000	281,855,750
04-OCT	15.000% 18-JUN-2043		16.600	94.273	1,000,000,000	942,730,000
04-OCT	15.000% 18-JUN-2043		16.875	92.847	6,000,000,000	5,570,820,000
04-OCT	14.250% 22-JUN-2034		16.230	93.998	5,000,000,000	4,699,900,000
04-OCT	16.375% 04-MAR-2032		14.885	107.529	8,400,000,000	9,032,436,000
04-OCT	14.250% 22-JUN-2034		16.250	93.909	1,200,000,000	1,126,908,000
04-OCT	18.500% 14-AUG-2042		16.030	115.865	350,000,000	405,527,500
04-OCT	14.250% 22-JUN-2034		15.750	96.183	5,000,000	4,809,150
04-OCT	16.000% 14-NOV-2030		15.600	107.375	482,700,000	518,299,125
04-OCT	14.250% 23-AUG-2029		15.400	97.509	500,000,000	487,545,000
04-OCT	14.250% 22-JUN-2034		16.250	93.909	1,277,200,000	1,199,405,748
04-OCT	15.000% 18-JUN-2043		16.875	92.847	1,277,200,000	1,185,841,884
04-OCT	15.000% 18-JUN-2043		16.875	92.847	663,200,000	615,761,304
04-OCT	15.000% 18-JUN-2043		16.875	92.847	10,073,300,000	9,352,756,851
04-OCT	14.250% 22-JUN-2034		16.250	93.909	662,600,000	622,241,034
04-OCT	14.250% 22-JUN-2034		16.250	93.909	10,073,300,000	9,459,735,297
04-OCT	15.000% 18-JUN-2043		16.875	92.847	93,928,300,000	87,209,608,701
04-OCT	14.250% 22-JUN-2034		16.250	93.909	93,842,600,000	88,126,647,234

04-OCT	14.250% 22-JUN-2034		16.250	93.909	3,742,900,000	3,514,919,961
04-OCT	15.000% 18-JUN-2043		16.875	92.847	3,742,900,000	3,475,170,363
04-OCT	15.000% 18-JUN-2043		16.875	92.847	26,946,800,000	25,019,295,396
04-OCT	14.250% 22-JUN-2034		16.250	93.909	26,947,100,000	25,305,752,139
04-OCT	13.500% 09-JUL-2026		15.077	100.723	35,000,000,000	35,253,050,000
04-OCT	15.000% 18-JUN-2043		16.700	93.750	30,000,000,000	28,125,000,000
04-OCT	15.000% 18-JUN-2043		16.400	95.336	1,000,000,000	953,360,000
04-OCT	15.000% 18-JUN-2043		16.400	95.336	5,000,000,000	4,766,800,000
04-OCT	14.250% 22-JUN-2034		16.000	95.035	30,000,000,000	28,510,500,000
04-OCT	14.375% 03-FEB-2033		17.032	90.294	100,000,000	90,294,000
04-OCT	16.000% 14-MAY-2037		17.141	99.687	100,000,000	99,687,000
04-OCT	17.750% 08-MAY-2042		17.376	108.151	29,000,000	31,363,790
04-OCT	16.375% 04-MAR-2032		16.920	98.697	10,000,000	9,869,700
04-OCT	17.500% 01-NOV-2040		17.130	108.382	10,000,000	10,838,200
04-OCT	14.375% 03-FEB-2033		16.769	91.353	178,000,000	162,608,340
04-OCT	15.000% 18-JUN-2043		16.200	96.421	1,865,000,000	1,798,251,650
04-OCT	15.000% 18-JUN-2043		16.757	93.453	7,500,000	7,009,000
04-OCT	15.000% 18-JUN-2043		16.510	94.749	1,600,000,000	1,515,979,422
04-OCT	15.000% 18-JUN-2043		16.300	95.876	730,000,000	699,894,800
04-OCT	15.000% 18-JUN-2043		16.510	94.749	1,600,000,000	1,515,979,422
04-OCT	15.000% 18-JUN-2043		16.510	94.749	1,600,000,000	1,515,984,000
			TOTAL		672,506,100,000	639,772,262,558