

Government Securities Daily Secondary Market Report for 10-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
10-OCT	0.000% 25-SEP-2025	14.400	14.441	87.867	1,000,000,000	878,670,000
10-OCT	0.000% 25-SEP-2025	14.400	14.441	87.867	1,000,000,000	878,670,000
10-OCT	0.000% 13-MAR-2025	13.001	13.493	94.800	10,500,000	9,954,000
10-OCT	0.000% 10-APR-2025	12.001	12.362	94.354	1,000,000,000	943,540,000
10-OCT	0.000% 02-JAN-2025	11.567	12.093	97.407	5,000,000,000	4,870,350,000
10-OCT	0.000% 21-NOV-2024	11.001	11.551	98.750	2,000,000	1,975,000
10-OCT	0.000% 19-DEC-2024	10.924	11.417	97.948	20,000,000,000	19,589,600,000
10-OCT	0.000% 02-JAN-2025	10.927	11.396	97.547	5,000,000,000	4,877,350,000
10-OCT	0.000% 13-MAR-2025	10.999	11.351	95.565	2,000,000,000	1,911,300,000
10-OCT	0.000% 13-MAR-2025	10.999	11.351	95.565	2,000,000,000	1,911,300,000
10-OCT	0.000% 27-MAR-2025	11.000	11.327	95.181	6,000,000,000	5,710,860,000
10-OCT	0.000% 10-APR-2025	11.001	11.304	94.800	10,000,000,000	9,480,000,000
10-OCT	0.000% 02-JAN-2025	10.002	10.394	97.750	102,300,000	99,998,250
10-OCT	0.000% 02-JAN-2025	8.999	9.316	97.971	1,500,000	1,469,565
10-OCT	0.000% 02-JAN-2025	8.001	8.251	98.192	1,000,000	981,920
10-OCT	14.250% 23-AUG-2029		14.564	100.746	100,000,000	100,746,000
10-OCT	14.250% 23-AUG-2029		15.250	100.531	100,000,000	100,531,000
10-OCT	14.250% 23-AUG-2029		15.150	98.239	1,500,000,000	1,473,585,000
10-OCT	14.250% 23-AUG-2029		13.233	98.569	100,000,000	98,569,000
10-OCT	17.000% 03-APR-2031		15.700	105.180	117,000,000	123,060,600
10-OCT	17.000% 03-APR-2031		15.700	105.180	55,000,000	57,849,000
10-OCT	17.000% 03-APR-2031		15.700	105.180	48,000,000	50,486,400
10-OCT	17.000% 03-APR-2031		15.700	105.180	1,180,000,000	1,241,124,000
10-OCT	17.000% 03-APR-2031		15.600	105.180	1,100,000,000	1,156,980,000
10-OCT	17.000% 03-APR-2031		16.642	105.594	46,500,000	49,101,210
10-OCT	14.125% 13-JAN-2028		14.832	101.391	1,115,000,000	1,130,509,650

10-OCT	14.125% 13-JAN-2028		15.719	101.416	950,000,000	963,452,000
10-OCT	14.375% 03-FEB-2033		16.000	99.236	366,800,000	363,997,648
10-OCT	14.375% 03-FEB-2033		15.733	94.807	57,000,000	54,039,990
10-OCT	14.250% 22-JUN-2034		16.000	95.962	482,900,000	463,400,498
10-OCT	14.250% 22-JUN-2034		15.800	95.277	131,000,000	124,812,870
10-OCT	14.250% 22-JUN-2034		15.850	96.193	1,000,000,000	961,930,000
10-OCT	14.250% 22-JUN-2034		15.801	95.962	4,015,000,000	3,852,874,300
10-OCT	14.250% 22-JUN-2034		15.850	96.188	10,000,000,000	9,618,800,000
10-OCT	14.250% 22-JUN-2034		15.850	95.962	650,000,000	623,753,000
10-OCT	14.250% 22-JUN-2034		15.850	95.962	386,100,000	370,509,282
10-OCT	14.250% 22-JUN-2034		15.800	95.962	164,800,000	158,145,376
10-OCT	14.250% 22-JUN-2034		15.000	96.193	4,015,000,000	3,862,148,950
10-OCT	14.250% 22-JUN-2034		15.016	99.996	2,000,000	1,999,920
10-OCT	14.250% 22-JUN-2034		16.249	99.917	85,000,000	84,929,450
10-OCT	14.250% 22-JUN-2034		15.800	94.155	10,000,000,000	9,415,500,000
10-OCT	14.250% 22-JUN-2034		15.850	96.193	10,000,000,000	9,619,300,000
10-OCT	14.250% 22-JUN-2034		15.850	95.962	626,600,000	601,297,892
10-OCT	14.250% 22-JUN-2034		15.800	95.962	5,000,000,000	4,798,100,000
10-OCT	14.250% 22-JUN-2034		15.820	96.193	3,985,000,000	3,833,291,050
10-OCT	14.250% 22-JUN-2034		15.850	96.101	2,000,000,000	1,922,020,000
10-OCT	14.250% 22-JUN-2034		16.200	95.962	1,013,000,000	972,095,060
10-OCT	14.250% 22-JUN-2034		15.850	94.374	4,448,000,000	4,197,755,520
10-OCT	14.250% 22-JUN-2034		15.850	95.962	12,107,200,000	11,618,311,264
10-OCT	14.250% 22-JUN-2034		15.850	95.962	3,476,600,000	3,336,214,892
10-OCT	14.250% 22-JUN-2034		16.000	95.962	1,299,600,000	1,247,122,152

10-OCT	14.250% 22-JUN-2034		15.098	95.277	4,317,000,000	4,113,108,090
10-OCT	14.250% 22-JUN-2034		13.126	99.517	7,000,000	6,966,190
10-OCT	17.500% 01-NOV-2040		16.700	109.860	1,700,000	1,867,620
10-OCT	17.500% 01-NOV-2040		17.842	111.097	9,100,000	10,109,827
10-OCT	14.000% 29-MAY-2025		13.500	104.871	23,900,000	25,064,169
10-OCT	14.000% 29-MAY-2025		13.810	105.365	40,000,000,000	42,146,000,000
10-OCT	14.000% 29-MAY-2025		14.000	105.181	25,000,000,000	26,295,250,000
10-OCT	14.000% 29-MAY-2025		20.594	105.069	20,000,000	21,013,711
10-OCT	16.000% 14-MAY-2037		16.868	101.302	11,000,000	11,143,220
10-OCT	16.000% 14-MAY-2037		15.850	101.302	5,000,000	5,065,100
10-OCT	16.000% 14-MAY-2037		14.400	106.594	90,000,000	95,934,600
10-OCT	16.000% 14-MAY-2037		13.544	114.985	90,000,000	103,486,500
10-OCT	17.750% 08-MAY-2042		12.640	120.464	172,500,000	207,800,400
10-OCT	17.750% 08-MAY-2042		19.806	120.484	172,500,000	207,834,900
10-OCT	15.000% 18-JUN-2043		16.200	96.395	1,000,000,000	963,950,000
10-OCT	15.000% 18-JUN-2043		16.201	96.669	10,000,000,000	9,666,900,000
10-OCT	15.000% 18-JUN-2043		16.101	96.663	10,000,000,000	9,666,300,000
10-OCT	15.000% 18-JUN-2043		16.415	97.214	3,000,000,000	2,916,420,000
10-OCT	15.000% 18-JUN-2043		16.523	95.502	28,800,000	27,504,576
10-OCT	15.000% 18-JUN-2043		16.480	94.926	70,000,000	66,448,200
10-OCT	15.000% 18-JUN-2043		16.181	95.156	4,500,000,000	4,282,020,000
10-OCT	15.000% 18-JUN-2043		16.330	96.773	10,000,000,000	9,677,300,000
10-OCT	15.000% 18-JUN-2043		16.250	95.962	4,015,000,000	3,852,874,300
10-OCT	15.000% 18-JUN-2043		15.689	96.395	2,000,000,000	1,927,900,000
10-OCT	15.000% 18-JUN-2043		16.415	99.548	100,000,000	99,548,000
10-OCT	15.000% 18-JUN-2043		16.015	95.502	154,100,000	147,168,582
10-OCT	15.000% 18-JUN-2043		16.415	97.694	1,600,000	1,563,104

10-OCT	15.000% 18-JUN-2043		16.200	95.502	300,000,000	286,506,000
10-OCT	15.000% 18-JUN-2043		16.400	96.669	1,000,000,000	966,690,000
10-OCT	15.000% 18-JUN-2043		16.249	95.584	24,600,000	23,513,664
10-OCT	15.000% 18-JUN-2043		16.480	96.401	10,000,000,000	9,640,100,000
10-OCT	15.000% 18-JUN-2043		16.850	95.156	1,000,000,000	951,560,000
10-OCT	15.000% 18-JUN-2043		16.480	93.224	1,800,000,000	1,678,032,000
10-OCT	15.000% 18-JUN-2043		16.400	95.156	4,500,000,000	4,282,020,000
10-OCT	15.000% 18-JUN-2043		15.689	95.584	422,000,000	403,364,480
10-OCT	15.000% 18-JUN-2043		16.250	99.548	200,000,000	199,096,000
10-OCT	15.000% 18-JUN-2043		16.415	96.395	2,000,000,000	1,927,900,000
10-OCT	15.000% 18-JUN-2043		16.415	95.502	57,600,000	55,009,152
10-OCT	15.000% 18-JUN-2043		15.604	95.502	7,300,000	6,971,646
10-OCT	15.000% 18-JUN-2043		16.100	100.039	700,000,000	700,273,000
10-OCT	15.000% 18-JUN-2043		16.250	97.220	3,000,000,000	2,916,600,000
10-OCT	15.000% 18-JUN-2043		16.110	96.395	4,500,000,000	4,337,775,000
10-OCT	15.000% 18-JUN-2043		16.830	97.164	3,000,000,000	2,914,920,000
10-OCT	15.000% 18-JUN-2043		15.689	93.326	3,000,000,000	2,799,780,000
10-OCT	15.000% 18-JUN-2043		16.250	99.548	130,000,000	129,412,400
10-OCT	15.000% 18-JUN-2043		16.253	96.395	4,500,000,000	4,337,775,000
10-OCT	15.000% 18-JUN-2043		16.300	96.379	2,000,000,000	1,927,580,000
10-OCT	15.000% 18-JUN-2043		16.875	96.124	249,700,000	240,021,628
10-OCT	15.000% 18-JUN-2043		16.000	93.096	422,000,000	392,865,120
10-OCT	15.000% 18-JUN-2043		16.180	97.777	1,500,000	1,466,655
10-OCT	15.000% 18-JUN-2043		15.354	96.779	10,000,000,000	9,677,900,000
10-OCT	15.000% 18-JUN-2043		15.892	101.521	29,600,000	30,050,216
10-OCT	15.000% 18-JUN-2043		16.101	98.386	25,000,000	24,596,500
10-OCT	15.000% 18-JUN-2043		16.500	97.214	3,000,000,000	2,916,420,000

10-OCT	15.000% 18-JUN-2043		16.303	95.050	30,000,000	28,515,000
10-OCT	15.000% 18-JUN-2043		16.847	96.107	249,700,000	239,979,179
10-OCT	15.000% 18-JUN-2043		16.415	93.239	1,800,000,000	1,678,302,000
10-OCT	15.000% 18-JUN-2043		16.415	95.502	35,100,000	33,521,202
10-OCT	15.000% 18-JUN-2043		16.874	95.502	17,100,000	16,330,842
10-OCT	15.000% 18-JUN-2043		16.200	93.101	10,000,000,000	9,310,100,000
10-OCT	15.000% 18-JUN-2043		16.330	96.669	30,000,000	29,000,700
10-OCT	15.000% 18-JUN-2043		16.600	95.962	4,015,000,000	3,852,874,300
10-OCT	15.000% 18-JUN-2043		12.608	94.521	21,200,000	20,038,452
10-OCT	18.500% 14-AUG-2042		15.845	120.745	88,000,000	106,255,600
10-OCT	18.500% 14-AUG-2042		15.360	117.387	30,000,000	35,216,100
10-OCT	18.500% 14-AUG-2042		17.267	120.724	88,000,000	106,237,120
10-OCT	15.800% 23-JUN-2039		15.500	108.494	100,000,000	108,494,000
10-OCT	15.800% 23-JUN-2039		15.500	105.598	4,500,000,000	4,751,910,000
10-OCT	15.800% 23-JUN-2039		16.100	105.598	4,500,000,000	4,751,910,000
10-OCT	15.800% 23-JUN-2039		16.116	102.200	2,000,000,000	2,044,000,000
10-OCT	15.800% 23-JUN-2039		15.200	102.113	2,000,000	2,042,260
10-OCT	15.800% 23-JUN-2039		15.197	107.370	376,000,000	403,711,200
10-OCT	15.800% 23-JUN-2039		16.100	107.388	376,000,000	403,778,880
10-OCT	15.800% 23-JUN-2039		15.300	102.200	45,000,000	45,990,000
10-OCT	15.800% 23-JUN-2039		16.274	106.774	160,000,000	170,838,400
10-OCT	15.800% 23-JUN-2039		15.013	101.250	30,000,000	30,375,000
10-OCT	15.800% 23-JUN-2039		16.174	108.501	1,000,000	1,085,014
			TOTAL		333,993,000,000	328,299,606,508