

Government Securities Daily Secondary Market Report for 23-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
23-OCT	0.000% 08-MAY-2025	13.499	13.917	93.209	4,410,000,000	4,110,516,900
23-OCT	0.000% 07-NOV-2024	12.750	13.561	99.479	35,000,000,000	34,817,565,496
23-OCT	0.000% 10-OCT-2025	13.000	13.029	88.860	450,200,000	400,047,720
23-OCT	0.000% 31-JUL-2025	12.501	12.677	91.221	22,000,000	20,068,620
23-OCT	0.000% 11-SEP-2025	12.000	12.081	90.400	70,000,000	63,280,000
23-OCT	0.000% 05-JUN-2025	11.029	11.261	93.634	10,000,000,000	9,363,400,000
23-OCT	0.000% 19-DEC-2024	6.918	7.123	98.931	13,000,000,000	12,861,050,835
23-OCT	0.000% 05-DEC-2024	6.895	7.109	99.194	10,000,000,000	9,919,424,314
23-OCT	0.000% 05-DEC-2024	6.895	7.109	99.194	10,000,000,000	9,919,424,314
23-OCT	14.250% 23-AUG-2029		14.912	99.871	100,000,000	99,871,000
23-OCT	14.250% 23-AUG-2029		16.700	94.163	32,500,000	30,602,975
23-OCT	14.250% 23-AUG-2029		15.350	98.430	81,800,000	80,515,740
23-OCT	14.250% 23-AUG-2029		14.994	99.600	500,000	498,000
23-OCT	14.250% 23-AUG-2029		14.389	101.628	49,200,000	50,000,976
23-OCT	14.250% 23-AUG-2029		15.230	98.822	118,200,000	116,807,604
23-OCT	14.250% 23-AUG-2029		14.750	100.410	199,200,000	200,016,720
23-OCT	17.000% 16-JAN-2025		10.947	105.833	10,000,000,000	10,583,300,000
23-OCT	17.000% 03-APR-2031		15.790	105.380	3,340,000,000	3,519,692,000
23-OCT	17.000% 03-APR-2031		14.710	109.936	70,000,000	76,955,470
23-OCT	14.125% 13-JAN-2028		14.510	102.736	448,500,000	460,770,960
23-OCT	14.125% 13-JAN-2028		14.510	102.736	363,700,000	373,650,832
23-OCT	14.125% 13-JAN-2028		15.000	101.521	5,000,000	5,076,050
23-OCT	14.125% 13-JAN-2028		14.500	102.761	4,556,000,000	4,681,791,160
23-OCT	14.125% 13-JAN-2028		14.510	102.736	397,800,000	408,683,808
23-OCT	14.125% 13-JAN-2028		14.510	102.736	523,900,000	538,233,904

23-OCT	14.125% 13-JAN-2028		14.510	102.736	656,900,000	674,872,784
23-OCT	14.125% 13-JAN-2028		15.500	100.302	10,000,000	10,030,174
23-OCT	14.125% 13-JAN-2028		14.510	102.736	615,900,000	632,751,024
23-OCT	14.125% 13-JAN-2028		14.510	102.736	157,700,000	162,014,672
23-OCT	14.125% 13-JAN-2028		14.510	102.736	1,391,600,000	1,429,674,176
23-OCT	14.375% 03-FEB-2033		15.400	97.946	50,000,000	48,973,000
23-OCT	14.375% 03-FEB-2033		14.915	100.139	150,000,000	150,208,500
23-OCT	14.375% 03-FEB-2033		14.913	100.150	50,000,000	50,075,000
23-OCT	14.375% 03-FEB-2033		14.987	99.809	40,000,000	39,923,600
23-OCT	14.375% 03-FEB-2033		15.200	98.842	50,000,000	49,421,000
23-OCT	14.250% 22-JUN-2034		15.200	99.543	73,500,000	73,164,105
23-OCT	14.250% 22-JUN-2034		15.100	100.027	596,900,000	597,061,163
23-OCT	14.250% 22-JUN-2034		14.508	102.966	5,000,000	5,148,300
23-OCT	14.250% 22-JUN-2034		15.125	99.906	100,000,000	99,906,000
23-OCT	14.250% 22-JUN-2034		15.800	96.717	5,000,000	4,835,850
23-OCT	17.500% 01-NOV-2040		16.300	114.079	1,000,000	1,140,790
23-OCT	14.000% 29-MAY-2025		13.701	105.745	25,000,000,000	26,436,250,000
23-OCT	14.000% 29-MAY-2025		13.711	105.739	60,000,000,000	63,443,400,000
23-OCT	14.000% 29-MAY-2025		13.701	105.745	50,000,000,000	52,872,500,000
23-OCT	16.000% 14-MAY-2037		16.100	105.835	3,600,000	3,810,060
23-OCT	16.000% 14-MAY-2037		15.300	110.232	270,000,000	297,626,400
23-OCT	16.000% 14-MAY-2037		15.800	107.448	270,000,000	290,109,600
23-OCT	16.000% 14-MAY-2037		16.000	106.368	270,000,000	287,193,600
23-OCT	17.750% 08-MAY-2042		15.900	117.913	20,000,000	23,582,600
23-OCT	15.000% 18-JUN-2043		16.100	97.759	552,400,000	540,020,716
23-OCT	15.000% 18-JUN-2043		15.558	100.847	150,000,000	151,270,500
23-OCT	15.000% 18-JUN-2043		15.607	100.560	70,000,000	70,392,000
23-OCT	15.000% 18-JUN-2043		16.850	93.764	5,400,000	5,063,256

23-OCT	15.000% 18-JUN-2043		16.450	95.856	80,000,000	76,685,000
23-OCT	15.000% 18-JUN-2043		16.008	98.274	64,000,000	62,895,360
23-OCT	15.000% 18-JUN-2043		15.686	100.104	100,000,000	100,104,000
23-OCT	15.000% 18-JUN-2043		15.558	100.850	80,000,000	80,680,000
23-OCT	15.000% 18-JUN-2043		15.431	101.596	50,000,000	50,798,000
23-OCT	15.000% 18-JUN-2043		16.100	97.759	174,000,000	170,100,660
23-OCT	13.500% 09-JUL-2026		14.980	101.630	500,000,000	508,150,000
23-OCT	13.500% 09-JUL-2026		14.750	101.964	500,000,000	509,820,000
23-OCT	13.500% 09-JUL-2026		15.926	100.274	5,000,000	5,013,700
23-OCT	13.500% 09-JUL-2026		14.000	103.062	67,900,000	69,979,098
23-OCT	15.800% 23-JUN-2039		15.900	103.877	100,000,000	103,877,000
23-OCT	15.800% 23-JUN-2039		16.000	103.320	30,000,000	30,996,000
23-OCT	15.800% 23-JUN-2039		15.702	105.000	2,300,000	2,415,000
23-OCT	15.800% 23-JUN-2039		15.500	106.162	28,200,000	29,937,684
23-OCT	15.800% 23-JUN-2039		16.640	99.871	100,000,000	99,871,000
23-OCT	15.800% 23-JUN-2039		15.002	109.131	1,000,000	1,091,314
			TOTAL		245,685,800,000	253,054,078,084