

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

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
04-SEP	0.000% 24-OCT-2024	13.252	14.035	98.217	15,300,000.000	15,027,201.000
04-SEP	0.000% 05-DEC-2024	9.099	9.413	97.758	46,500,000.000	45,457,470.000
04-SEP	0.000% 16-JAN-2025	9.999	10.319	96.459	169,000,000.000	163,015,710.000
04-SEP	0.000% 13-FEB-2025	12.073	12.480	94.914	52,700,000.000	50,019,678.000
04-SEP	0.000% 27-FEB-2025	12.200	12.586	94.444	40,000,000,000.000	37,777,600,000.000
04-SEP	0.000% 27-FEB-2025	11.062	11.379	94.936	368,700,000.000	350,029,032.000
04-SEP	0.000% 31-JUL-2025	13.800	13.888	88.907	3,400,000.000	3,022,848.000
04-SEP	0.000% 25-AUG-2025	13.614	13.639	88.307	115,000,000.000	101,553,050.000
04-SEP	0.000% 25-AUG-2025	13.362	13.385	88.499	2,550,000,000.000	2,256,724,500.000
04-SEP	14.000% 29-MAY-2025		13.342	104.120	50,000,000,000.000	52,060,000,000.000
04-SEP	14.000% 29-MAY-2025		13.198	104.219	40,000,000,000.000	41,687,600,000.000
04-SEP	14.000% 29-MAY-2025		13.599	103.944	30,000,000,000.000	31,183,200,000.000
04-SEP	13.500% 09-JUL-2026		13.800	101.517	98,500,000.000	99,994,245.000
04-SEP	16.625% 27-AUG-2026		14.750	103.391	310,000,000.000	320,512,100.000
04-SEP	16.625% 27-AUG-2026		14.900	103.136	4,000,000.000	4,125,440.000
04-SEP	14.125% 13-JAN-2028		14.850	99.945	50,000,000.000	49,972,500.000
04-SEP	14.250% 23-AUG-2029		15.400	96.324	400,000,000.000	385,296,000.000
04-SEP	14.250% 23-AUG-2029		16.379	93.159	15,000,000.000	13,973,850.000
04-SEP	14.250% 23-AUG-2029		15.150	97.155	4,000,000.000	3,886,200.000
04-SEP	14.250% 23-AUG-2029		15.150	97.155	300,000,000.000	291,465,000.000
04-SEP	16.375% 04-MAR-2032		16.394	107.735	461,000,000.000	496,658,350.000
04-SEP	16.375% 04-MAR-2032		15.697	110.748	30,500,000.000	33,778,140.000
04-SEP	15.000% 20-MAY-2032		16.000	99.576	4,000,000,000.000	3,983,040,000.000
04-SEP	14.375% 03-FEB-2033		15.750	94.460	70,000,000.000	66,122,000.000
04-SEP	14.375% 03-FEB-2033		15.750	94.460	30,000,000.000	28,338,000.000
04-SEP	14.375% 03-FEB-2033		15.750	94.460	170,000,000.000	160,582,000.000

04-SEP	14.250% 22-JUN-2034		15.747	95.003	200,000,000.000	190,006,000.000
04-SEP	14.250% 22-JUN-2034		15.000	98.576	3,000,000.000	2,957,280.000
04-SEP	15.800% 23-JUN-2039		15.300	105.228	30,000,000.000	31,568,400.000
04-SEP	15.800% 23-JUN-2039		15.203	105.808	268,000,000.000	283,565,440.000
04-SEP	15.800% 23-JUN-2039		15.001	107.032	3,000,000,000.000	3,210,960,000.000
04-SEP	15.800% 23-JUN-2039		15.200	105.826	268,000,000.000	283,613,680.000
04-SEP	15.800% 23-JUN-2039		15.001	107.031	3,000,000,000.000	3,210,930,000.000
04-SEP	17.500% 01-NOV-2040		15.600	116.033	92,500,000.000	107,330,205.000
04-SEP	18.500% 14-AUG-2042		16.000	123.844	96,800,000.000	119,880,992.000
04-SEP	18.500% 14-AUG-2042		16.989	117.620	32,000,000.000	37,638,400.000
04-SEP	18.500% 14-AUG-2042		16.000	123.844	96,800,000.000	119,880,992.000
04-SEP	15.000% 18-JUN-2043		15.536	98.962	303,000,000.000	299,855,160.000
04-SEP	15.000% 18-JUN-2043		16.100	95.742	50,000,000.000	47,871,000.000
04-SEP	15.000% 18-JUN-2043		16.700	92.519	27,100,000.000	25,072,649.000
04-SEP	15.000% 18-JUN-2043		15.400	99.769	2,000,000.000	1,995,380.000
04-SEP	15.000% 18-JUN-2043		16.202	95.181	63,100,000.000	60,059,211.000
04-SEP	15.000% 18-JUN-2043		16.007	96.259	103,800,000.000	99,916,842.000
04-SEP	15.000% 18-JUN-2043		16.400	94.105	85,000,000.000	79,989,250.000
04-SEP	15.000% 18-JUN-2043		15.700	98.007	10,000,000.000	9,800,700.000
04-SEP	15.000% 18-JUN-2043		15.360	100.009	50,000,000.000	50,004,500.000
04-SEP	15.000% 18-JUN-2043		16.200	95.191	50,000,000.000	47,595,500.000
04-SEP	15.000% 18-JUN-2043		15.850	97.146	6,700,000.000	6,508,782.000
TOTAL					177,101,400,000.000	