

Government Securities Daily Secondary Market Report for 13-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
13-SEP	0.000% 10-OCT-2024	11.507	12.140	99.156	200,000,000.000	198,312,000.000
13-SEP	0.000% 10-OCT-2024	9.818	10.277	99.279	30,000,000,000.000	29,783,700,000.000
13-SEP	0.000% 24-OCT-2024	10.503	11.006	98.834	40,000,000,000.000	39,533,600,000.000
13-SEP	0.000% 05-DEC-2024	10.998	11.475	97.560	4,000,000.000	3,902,400.000
13-SEP	0.000% 12-DEC-2024	10.924	11.382	97.377	300,000.000	292,131.000
13-SEP	0.000% 12-DEC-2024	10.924	11.382	97.377	255,000,000.000	248,311,350.000
13-SEP	0.000% 16-JAN-2025	10.500	10.866	96.529	20,000,000,000.000	19,305,800,000.000
13-SEP	0.000% 13-MAR-2025	13.151	13.587	93.878	1,000,000,000.000	938,780,000.000
13-SEP	0.000% 13-MAR-2025	13.073	13.504	93.912	5,400,000,000.000	5,071,248,000.000
13-SEP	0.000% 13-MAR-2025	12.822	13.236	94.022	600,000,000.000	564,132,000.000
13-SEP	0.000% 13-MAR-2025	12.701	13.107	94.075	1,914,000,000.000	1,800,595,500.000
13-SEP	0.000% 25-AUG-2025	14.373	14.425	88.009	1,286,300,000.000	1,132,059,767.000
13-SEP	0.000% 11-SEP-2025	14.290	14.295	87.557	300,000,000.000	262,671,000.000
13-SEP	0.000% 11-SEP-2025	14.290	14.295	87.557	6,500,000,000.000	5,691,205,000.000
13-SEP	0.000% 11-SEP-2025	14.250	14.256	87.587	146,000,000.000	127,877,020.000
13-SEP	0.000% 11-SEP-2025	14.250	14.256	87.587	345,000,000.000	302,175,150.000
13-SEP	0.000% 11-SEP-2025	14.100	14.105	87.702	8,484,000,000.000	7,440,637,680.000
13-SEP	0.000% 11-SEP-2025	14.000	14.006	87.778	2,280,000,000.000	2,001,338,400.000
13-SEP	14.000% 29-MAY-2025		13.900	104.085	50,000,000,000.000	52,042,500,000.000
13-SEP	13.500% 09-JUL-2026		13.067	103.008	48,500,000.000	49,958,880.000
13-SEP	13.500% 09-JUL-2026		15.000	99.999	400,000,000.000	399,996,000.000
13-SEP	13.500% 09-JUL-2026		15.000	99.999	19,000,000.000	18,999,810.000
13-SEP	13.500% 09-JUL-2026		15.010	99.984	2,862,000,000.000	2,861,542,080.000
13-SEP	13.500% 09-JUL-2026		15.230	99.649	2,000,000,000.000	1,992,980,000.000
13-SEP	13.500% 09-JUL-2026		15.000	99.999	18,000,000.000	17,999,820.000
13-SEP	13.500% 09-JUL-2026		15.299	99.543	220,000,000.000	218,994,600.000
13-SEP	13.500% 09-JUL-2026		15.000	99.999	2,200,000,000.000	2,199,978,000.000

13-SEP	13.500% 09-JUL-2026		15.000	99.999	50,000,000.000	49,999,500.000
13-SEP	13.500% 09-JUL-2026		15.000	99.999	175,000,000.000	174,998,250.000
13-SEP	14.125% 13-JAN-2028		15.800	97.929	7,000,000.000	6,855,041.000
13-SEP	14.250% 23-AUG-2029		14.755	98.834	100,000,000.000	98,834,000.000
13-SEP	14.250% 23-AUG-2029		14.200	100.743	600,000,000.000	604,458,000.000
13-SEP	14.250% 23-AUG-2029		14.755	98.834	550,000,000.000	543,587,000.000
13-SEP	14.250% 23-AUG-2029		14.600	99.363	30,300,000.000	30,107,009.000
13-SEP	17.000% 03-APR-2031		15.800	111.998	20,000,000.000	22,399,600.000
13-SEP	17.000% 03-APR-2031		15.750	112.205	50,000,000.000	56,102,500.000
13-SEP	17.000% 03-APR-2031		16.000	111.175	550,000,000.000	611,462,500.000
13-SEP	17.000% 03-APR-2031		14.500	117.573	204,100,000.000	239,966,493.000
13-SEP	17.000% 03-APR-2031		15.750	112.205	670,000,000.000	751,773,500.000
13-SEP	16.375% 04-MAR-2032		14.850	106.804	20,000,000.000	21,360,800.000
13-SEP	16.375% 04-MAR-2032		15.100	105.652	20,000,000.000	21,130,400.000
13-SEP	15.000% 20-MAY-2032		16.200	99.119	4,000,000,000.000	3,964,760,000.000
13-SEP	15.000% 20-MAY-2032		16.000	99.956	15,000,000.000	14,993,400.000
13-SEP	14.250% 22-JUN-2034		16.990	89.843	22,000,000.000	19,765,460.000
13-SEP	14.250% 22-JUN-2034		15.167	98.114	40,000,000.000	39,245,600.000
13-SEP	14.250% 22-JUN-2034		14.531	101.277	9,900,000.000	10,026,423.000
13-SEP	14.250% 22-JUN-2034		16.990	89.843	80,000,000.000	71,874,400.000
13-SEP	16.250% 08-NOV-2035		16.200	105.225	1,000,000.000	1,052,246.000
13-SEP	16.000% 14-MAY-2037		16.000	104.584	40,000,000.000	41,833,600.000
13-SEP	16.000% 14-MAY-2037		16.000	104.584	50,000,000.000	52,292,000.000
13-SEP	16.000% 14-MAY-2037		16.000	104.584	250,000,000.000	261,460,000.000
13-SEP	16.000% 14-MAY-2037		16.000	104.584	200,000,000.000	209,168,000.000
13-SEP	16.000% 14-MAY-2037		15.407	107.853	50,000,000.000	53,926,500.000
13-SEP	16.000% 14-MAY-2037		16.200	103.519	35,000,000.000	36,231,776.000
13-SEP	16.000% 14-MAY-2037		17.045	99.214	23,000,000.000	22,819,220.000
13-SEP	16.000% 14-MAY-2037		16.300	102.994	29,000,000.000	29,868,260.000

13-SEP	15.800% 23-JUN-2039		16.008	101.544	25,000,000.000	25,386,000.000
13-SEP	15.800% 23-JUN-2039		15.800	102.710	200,000,000.000	205,420,000.000
13-SEP	15.800% 23-JUN-2039		16.020	101.475	256,000,000.000	259,776,000.000
13-SEP	15.800% 23-JUN-2039		16.000	101.587	30,000,000.000	30,476,100.000
13-SEP	15.800% 23-JUN-2039		16.508	98.826	119,900,000.000	118,492,374.000
13-SEP	15.800% 23-JUN-2039		16.500	98.869	5,000,000.000	4,943,450.000
13-SEP	15.800% 23-JUN-2039		16.425	99.269	2,500,000,000.000	2,481,725,000.000
13-SEP	15.800% 23-JUN-2039		16.500	98.869	3,770,000,000.000	3,727,361,300.000
13-SEP	15.800% 23-JUN-2039		15.800	102.710	140,000,000.000	143,794,000.000
13-SEP	15.800% 23-JUN-2039		15.700	103.279	400,000,000.000	413,116,000.000
13-SEP	15.800% 23-JUN-2039		15.800	102.710	30,000,000.000	30,813,000.000
13-SEP	15.800% 23-JUN-2039		16.300	99.941	10,100,000.000	10,094,041.000
13-SEP	15.800% 23-JUN-2039		16.010	101.531	3,400,000,000.000	3,452,054,000.000
13-SEP	15.800% 23-JUN-2039		16.400	99.402	11,000,000.000	10,934,220.000
13-SEP	15.800% 23-JUN-2039		15.810	102.653	3,000,000,000.000	3,079,590,000.000
13-SEP	15.800% 23-JUN-2039		16.500	98.869	2,500,000,000.000	2,471,725,000.000
13-SEP	15.800% 23-JUN-2039		16.500	98.869	6,000,000,000.000	5,932,140,000.000
13-SEP	15.800% 23-JUN-2039		15.800	102.710	60,000,000.000	61,626,000.000
13-SEP	15.800% 23-JUN-2039		15.800	102.710	365,000,000.000	374,891,500.000
13-SEP	15.800% 23-JUN-2039		16.197	100.501	3,770,000,000.000	3,788,887,700.000
13-SEP	15.800% 23-JUN-2039		16.000	101.587	2,200,000,000.000	2,234,914,000.000
13-SEP	15.800% 23-JUN-2039		16.500	98.869	70,000,000.000	69,208,300.000
13-SEP	15.800% 23-JUN-2039		16.424	99.274	2,500,000,000.000	2,481,850,000.000
13-SEP	15.800% 23-JUN-2039		15.800	102.710	1,160,000,000.000	1,191,436,000.000
13-SEP	15.800% 23-JUN-2039		16.508	98.826	119,900,000.000	118,492,265.000
13-SEP	15.800% 23-JUN-2039		16.194	100.517	3,770,000,000.000	3,789,490,900.000
13-SEP	15.800% 23-JUN-2039		15.800	102.710	190,000,000.000	195,149,000.000

13-SEP	15.800% 23-JUN-2039		15.600	103.854	962,800,000.000	999,906,312.000
13-SEP	15.800% 23-JUN-2039		16.458	99.092	29,000,000.000	28,736,680.000
13-SEP	15.800% 23-JUN-2039		16.000	101.587	1,200,000,000.000	1,219,044,000.000
13-SEP	17.500% 01-NOV-2040		15.350	118.085	41,600,000.000	49,123,360.000
13-SEP	17.500% 01-NOV-2040		15.000	120.422	41,600,000.000	50,095,552.000
13-SEP	17.500% 01-NOV-2040		16.800	109.210	200,000,000.000	218,420,000.000
13-SEP	17.750% 08-MAY-2042		15.840	116.334	44,200,000.000	51,419,628.000
13-SEP	18.500% 14-AUG-2042		15.650	117.390	42,300,000.000	49,655,970.000
13-SEP	18.500% 14-AUG-2042		15.500	118.425	42,300,000.000	50,093,775.000
13-SEP	15.000% 18-JUN-2043		16.000	96.667	2,069,000,000.000	2,000,040,230.000
13-SEP	15.000% 18-JUN-2043		16.500	93.939	27,000,000.000	25,363,530.000
13-SEP	15.000% 18-JUN-2043		15.763	98.013	15,000,000.000	14,701,950.000
13-SEP	15.000% 18-JUN-2043		16.000	96.667	30,000,000.000	29,000,100.000
13-SEP	15.000% 18-JUN-2043		16.600	93.410	400,000,000.000	373,640,000.000
13-SEP	15.000% 18-JUN-2043		16.700	92.887	5,000,000.000	4,644,329.000
13-SEP	15.000% 18-JUN-2043		15.500	99.542	140,700,000.000	140,055,594.000
13-SEP	15.000% 18-JUN-2043		16.257	95.244	31,600,000.000	30,097,104.000
13-SEP	15.000% 18-JUN-2043		16.500	93.939	73,100,000.000	68,669,409.000
13-SEP	15.000% 18-JUN-2043		15.700	98.374	335,500,000.000	330,044,770.000
13-SEP	15.000% 18-JUN-2043		16.000	96.666	3,600,000.000	3,479,976.000
13-SEP	15.000% 18-JUN-2043		15.763	98.013	60,000,000.000	58,807,800.000
13-SEP	15.000% 18-JUN-2043		15.763	98.013	50,000,000.000	49,006,500.000
13-SEP	15.000% 18-JUN-2043		16.257	95.244	35,000,000.000	33,335,400.000
13-SEP	15.000% 18-JUN-2043		17.400	89.369	39,500,000.000	35,300,755.000
13-SEP	15.000% 18-JUN-2043		15.700	98.374	300,000,000.000	295,122,000.000
TOTAL					227,194,100,000.000	