

Government Securities Daily Secondary Market Report for 19-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
19-SEP	0.000% 14-AUG-2025	14.000	14.093	88.795	1,914,600,000.000	1,700,069,070.000
19-SEP	0.000% 11-SEP-2025	13.900	13.920	88.032	100,000,000.000	88,032,000.000
19-SEP	0.000% 26-SEP-2024	13.000	13.864	99.751	20,000,000,000.000	19,950,260,993.000
19-SEP	0.000% 10-OCT-2024	13.000	13.828	99.258	50,000,000,000.000	49,628,803,742.000
19-SEP	0.000% 13-MAR-2025	12.499	12.907	94.346	70,000,000.000	66,042,200.000
19-SEP	0.000% 26-SEP-2024	10.502	11.061	99.799	15,000,000,000.000	14,969,850,000.000
19-SEP	0.000% 11-SEP-2025	11.000	11.013	90.286	55,400,000.000	50,018,444.000
19-SEP	0.000% 07-NOV-2024	10.370	10.847	98.627	30,000,000,000.000	29,588,100,000.000
19-SEP	0.000% 02-JAN-2025	8.001	8.232	97.750	6,800,000.000	6,647,000.000
19-SEP	15.000% 18-JUN-2043		15.668	98.804	20,000,000.000	19,760,800.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	200,000,000.000	201,486,000.000
19-SEP	18.500% 14-AUG-2042		15.300	120.122	117,000,000.000	140,542,740.000
19-SEP	18.500% 14-AUG-2042		15.300	120.122	117,000,000.000	140,542,740.000
19-SEP	16.000% 14-MAY-2037		16.150	104.050	6,000,000,000.000	6,243,000,000.000
19-SEP	18.500% 14-AUG-2042		16.400	112.736	9,500,000.000	10,709,920.000
19-SEP	14.250% 23-AUG-2029		15.849	95.453	600,000,000.000	572,718,000.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	100,000,000.000	100,743,000.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	300,000,000.000	302,229,000.000
19-SEP	17.500% 01-NOV-2040		16.759	109.738	2,500,000.000	2,743,450.000
19-SEP	15.800% 23-JUN-2039		15.700	103.537	193,200,000.000	200,033,484.000
19-SEP	15.800% 23-JUN-2039		16.100	101.291	2,000,000,000.000	2,025,820,000.000
19-SEP	15.000% 18-JUN-2043		15.668	98.804	26,000,000.000	25,689,040.000
19-SEP	17.000% 16-JAN-2025		11.616	104.568	18,000,000,000.000	18,822,238,077.000
19-SEP	14.000% 29-MAY-2025		13.923	104.301	50,000,000,000.000	52,150,500,000.000
19-SEP	16.000% 14-MAY-2037		15.592	107.079	100,000,000.000	107,079,000.000

19-SEP	15.800% 23-JUN-2039		16.410	99.607	4,300,000,000.000	4,283,101,000.000
19-SEP	15.800% 23-JUN-2039		16.210	100.688	2,300,000,000.000	2,315,824,000.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	500,000,000.000	503,715,000.000
19-SEP	18.500% 14-AUG-2042		16.400	112.736	3,000,000.000	3,382,080.000
19-SEP	16.000% 14-MAY-2037		15.359	108.389	101,000,000.000	109,472,890.000
19-SEP	17.750% 08-MAY-2042		17.500	106.728	2,100,000.000	2,241,288.000
19-SEP	16.000% 14-MAY-2037		16.149	104.055	6,000,000,000.000	6,243,300,000.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	363,300,000.000	350,780,682.000
19-SEP	15.000% 18-JUN-2043		16.993	91.632	1,500,000,000.000	1,374,480,000.000
19-SEP	17.750% 08-MAY-2042		17.166	108.594	6,000,000.000	6,515,640.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	500,000,000.000	503,715,000.000
19-SEP	15.800% 23-JUN-2039		16.420	99.554	2,300,000,000.000	2,289,742,000.000
19-SEP	15.000% 18-JUN-2043		15.500	99.787	7,000,000.000	6,985,090.000
19-SEP	14.375% 03-FEB-2033		14.983	98.490	30,000,000.000	29,547,000.000
19-SEP	14.250% 23-AUG-2029		15.651	96.094	600,000,000.000	576,564,000.000
19-SEP	15.000% 18-JUN-2043		16.650	93.393	100,000,000.000	93,393,000.000
19-SEP	17.000% 03-APR-2031		15.970	111.580	5,000,000,000.000	5,579,000,000.000
19-SEP	13.500% 09-JUL-2026		15.500	99.485	8,000,000.000	7,958,789.000
19-SEP	15.800% 23-JUN-2039		16.110	101.236	2,000,000,000.000	2,024,720,000.000
19-SEP	15.800% 23-JUN-2039		16.460	99.340	2,000,000,000.000	1,986,800,000.000
19-SEP	15.800% 23-JUN-2039		16.420	99.554	4,300,000,000.000	4,280,822,000.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	2,433,300,000.000	2,349,448,482.000
19-SEP	15.000% 18-JUN-2043		15.230	101.405	493,100,000.000	500,028,055.000
19-SEP	15.000% 18-JUN-2043		16.000	96.912	413,000,000.000	400,246,560.000
19-SEP	18.500% 14-AUG-2042		17.146	108.168	25,000,000.000	27,042,000.000
19-SEP	16.000% 14-MAY-2037		15.950	105.119	6,000,000,000.000	6,307,140,000.000
19-SEP	16.000% 14-MAY-2037		16.050	104.582	100,000,000.000	104,582,000.000

19-SEP	14.250% 23-AUG-2029		15.651	96.094	400,000,000.000	384,376,000.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	656,000,000.000	633,394,240.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	615,100,000.000	593,903,654.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	157,800,000.000	152,362,212.000
19-SEP	13.500% 09-JUL-2026		15.500	99.485	80,000,000.000	79,587,893.000
19-SEP	16.000% 14-MAY-2037		16.200	103.786	8,000,000.000	8,302,840.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	50,000,000.000	50,371,500.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	1,422,800,000.000	1,373,770,312.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	307,200,000.000	296,613,888.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	105,800,000.000	102,154,132.000
19-SEP	14.250% 23-AUG-2029		15.650	96.097	1,000,000,000.000	960,970,000.000
19-SEP	14.250% 23-AUG-2029		15.500	96.587	5,812,600,000.000	5,614,215,962.000
19-SEP	14.250% 23-AUG-2029		15.500	96.587	220,000,000.000	212,491,400.000
19-SEP	15.000% 18-JUN-2043		15.700	98.619	15,000,000.000	14,792,850.000
19-SEP	13.500% 09-JUL-2026		13.500	102.544	100,000.000	102,544.000
19-SEP	14.250% 23-AUG-2029		15.493	96.609	523,000,000.000	505,267,082.000
19-SEP	13.500% 09-JUL-2026		13.000	103.329	48,400,000.000	50,011,236.000
19-SEP	17.000% 03-APR-2031		15.650	112.901	5,000,000,000.000	5,645,050,000.000
19-SEP	15.000% 18-JUN-2043		17.000	91.595	1,800,000.000	1,648,710.000
19-SEP	15.800% 23-JUN-2039		15.808	102.925	14,500,000.000	14,924,125.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	500,000,000.000	503,715,000.000
19-SEP	16.375% 04-MAR-2032		17.000	97.711	3,300,000.000	3,224,463.000
19-SEP	14.250% 23-AUG-2029		15.212	97.536	230,000,000.000	224,332,800.000
19-SEP	14.250% 23-AUG-2029		15.000	98.242	100,000,000.000	98,242,000.000
19-SEP	15.000% 18-JUN-2043		15.700	98.619	85,000,000.000	83,826,150.000
19-SEP	16.250% 08-NOV-2035		15.500	109.170	45,800,000.000	49,999,860.000
19-SEP	14.250% 23-AUG-2029		15.500	96.587	1,000,000,000.000	965,870,000.000

19-SEP	16.000% 14-MAY-2037		16.200	103.786	10,000,000.000	10,378,551.000
19-SEP	14.250% 23-AUG-2029		15.510	96.554	448,000,000.000	432,561,920.000
19-SEP	16.000% 14-MAY-2037		15.600	107.035	18,700,000.000	20,015,545.000
19-SEP	16.000% 14-MAY-2037		15.608	106.991	70,100,000.000	75,000,691.000
19-SEP	14.250% 23-AUG-2029		15.860	95.418	1,000,000,000.000	954,180,000.000
19-SEP	17.500% 01-NOV-2040		17.129	107.652	20,000,000.000	21,530,400.000
19-SEP	14.250% 23-AUG-2029		15.850	95.450	1,000,000,000.000	954,500,000.000
19-SEP	15.800% 23-JUN-2039		16.200	100.743	150,000,000.000	151,114,500.000
19-SEP	15.000% 18-JUN-2043		15.332	100.788	89,300,000.000	90,003,684.000
19-SEP	14.250% 23-AUG-2029		15.849	95.453	400,000,000.000	381,812,000.000
			TOTAL		257,925,100,000	261,088,823,400