

Government Securities Daily Secondary Market Report for 26-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	2,000,000,000.000	1,747,340,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	600,000,000.000	524,202,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	14,300,000.000	12,493,481.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	381,800,000.000	333,567,206.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	2,140,000,000.000	1,869,653,800.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	5,000,000,000.000	4,368,350,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	3,000,000,000.000	2,621,010,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	247,500,000.000	216,233,325.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	800,000,000.000	698,936,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	11,500,000,000.000	10,047,205,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	5,000,000,000.000	4,368,350,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	5,000,000,000.000	4,368,350,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	381,800,000.000	333,567,206.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	12,312,500,000.000	10,757,061,875.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	4,000,000,000.000	3,494,680,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	558,300,000.000	487,769,961.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	60,000,000.000	52,420,200.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	21,000,000,000.000	18,347,070,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	2,000,000,000.000	1,747,340,000.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	440,000,000.000	384,414,800.000
26-SEP	0.000% 25-SEP-2025	14.499	14.502	87.367	100,000,000.000	87,367,000.000
26-SEP	0.000% 25-SEP-2025	14.480	14.482	87.382	1,000,000,000.000	873,820,000.000
26-SEP	0.000% 25-SEP-2025	14.480	14.482	87.382	850,000,000.000	742,747,000.000
26-SEP	0.000% 25-SEP-2025	14.000	14.002	87.749	118,000,000.000	103,543,820.000

26-SEP	0.000% 13-MAR-2025	13.101	13.565	94.313	1,000,000,000.000	943,130,000.000
26-SEP	0.000% 25-SEP-2025	13.501	13.503	88.134	100,000,000.000	88,134,000.000
26-SEP	0.000% 27-MAR-2025	13.001	13.425	93.912	3,000,000,000.000	2,817,360,000.000
26-SEP	0.000% 27-MAR-2025	12.980	13.403	93.921	850,000,000.000	798,328,500.000
26-SEP	0.000% 27-MAR-2025	12.980	13.403	93.921	700,000,000.000	657,447,000.000
26-SEP	0.000% 13-FEB-2025	11.999	12.447	95.600	20,000,000,000.000	19,120,000,000.000
26-SEP	0.000% 10-APR-2025	12.001	12.333	93.946	212,900,000.000	200,011,034.000
26-SEP	0.000% 07-NOV-2024	11.500	12.103	98.694	12,200,000.000	12,040,668.000
26-SEP	0.000% 11-SEP-2025	11.999	12.028	89.681	145,000,000.000	130,037,450.000
26-SEP	0.000% 27-FEB-2025	11.301	11.672	95.449	209,600,000.000	200,061,104.000
26-SEP	0.000% 19-DEC-2024	11.000	11.475	97.531	20,000,000,000.000	19,506,200,000.000
26-SEP	0.000% 11-SEP-2025	11.001	11.025	90.458	152,600,000.000	138,038,908.000
26-SEP	0.000% 02-JAN-2025	10.599	11.017	97.233	5,100,000.000	4,958,883.000
26-SEP	0.000% 26-DEC-2024	10.572	10.999	97.432	10,000,000,000.000	9,743,200,000.000
26-SEP	0.000% 26-DEC-2024	10.572	10.999	97.432	120,000,000.000	116,918,400.000
26-SEP	0.000% 26-DEC-2024	10.572	10.999	97.432	10,000,000,000.000	9,743,200,000.000
26-SEP	0.000% 02-JAN-2025	8.998	9.299	97.641	30,800,000.000	30,073,428.000
26-SEP	0.000% 02-JAN-2025	8.998	9.299	97.641	30,800,000.000	30,073,428.000
26-SEP	0.000% 02-JAN-2025	8.499	8.767	97.769	9,000,000.000	8,799,210.000
26-SEP	0.000% 02-JAN-2025	8.001	8.238	97.897	100,000.000	97,897.000
26-SEP	14.375% 03-FEB-2033		15.050	98.456	70,000,000.000	68,919,200.000
26-SEP	15.800% 23-JUN-2039		15.500	104.993	5,500,000,000.000	5,774,615,000.000
26-SEP	15.800% 23-JUN-2039		16.400	99.964	4,300,000,000.000	4,298,452,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	200,000,000.000	203,462,000.000
26-SEP	14.250% 23-AUG-2029		15.351	97.353	1,000,000,000.000	973,530,000.000
26-SEP	14.250% 23-AUG-2029		15.351	97.353	1,000,000,000.000	973,530,000.000
26-SEP	15.800% 23-JUN-2039		15.800	103.269	14,220,000,000.000	14,684,851,800.000

26-SEP	14.250% 23-AUG-2029		15.669	96.315	1,000,000,000.000	963,150,000.000
26-SEP	15.800% 23-JUN-2039		16.340	100.286	203,700,000.000	204,282,582.000
26-SEP	15.800% 23-JUN-2039		15.452	105.274	1,797,200,000.000	1,891,984,328.000
26-SEP	15.000% 18-JUN-2043		16.501	94.465	30,000,000,000.000	28,339,500,000.000
26-SEP	15.800% 23-JUN-2039		16.310	100.448	4,300,000,000.000	4,319,264,000.000
26-SEP	15.000% 18-JUN-2043		15.715	98.818	100,000,000.000	98,818,000.000
26-SEP	15.000% 18-JUN-2043		16.500	94.472	30,000,000,000.000	28,341,600,000.000
26-SEP	16.000% 14-NOV-2030		16.200	104.711	29,000,000.000	30,366,190.000
26-SEP	17.000% 03-APR-2031		15.900	112.197	5,000,000,000.000	5,609,850,000.000
26-SEP	14.250% 23-AUG-2029		15.000	98.516	304,600,000.000	300,079,736.000
26-SEP	18.500% 14-AUG-2042		15.200	121.176	135,000,000.000	163,587,600.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	1,350,000,000.000	1,373,368,500.000
26-SEP	14.250% 23-AUG-2029		15.670	96.311	1,000,000,000.000	963,110,000.000
26-SEP	14.250% 23-AUG-2029		15.351	97.353	1,000,000,000.000	973,530,000.000
26-SEP	14.375% 03-FEB-2033		16.821	90.820	2,500,000.000	2,270,500.000
26-SEP	14.250% 22-JUN-2034		16.833	91.035	5,000,000.000	4,551,750.000
26-SEP	14.375% 03-FEB-2033		14.934	98.987	200,000,000.000	197,974,000.000
26-SEP	15.800% 23-JUN-2039		15.900	102.705	40,000,000.000	41,082,000.000
26-SEP	14.250% 23-AUG-2029		15.351	97.353	1,000,000,000.000	973,530,000.000
26-SEP	16.000% 14-MAY-2037		15.900	105.700	662,000,000.000	699,734,000.000
26-SEP	14.250% 22-JUN-2034		15.771	95.765	30,000,000,000.000	28,729,500,000.000
26-SEP	14.375% 03-FEB-2033		15.700	95.548	62,000,000.000	59,239,760.000
26-SEP	15.800% 23-JUN-2039		16.398	99.974	4,300,000,000.000	4,298,882,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	1,100,000,000.000	1,119,041,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	550,000,000.000	559,520,500.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	400,000,000.000	406,924,000.000
26-SEP	17.000% 03-APR-2031		16.100	111.382	5,000,000,000.000	5,569,100,000.000

26-SEP	15.800% 23-JUN-2039		16.340	100.286	2,804,000,000.000	2,812,019,440.000
26-SEP	16.000% 14-MAY-2037		16.350	103.311	16,800,000.000	17,356,248.000
26-SEP	15.800% 23-JUN-2039		15.521	104.869	100,000,000.000	104,869,000.000
26-SEP	15.800% 23-JUN-2039		16.340	100.286	676,000,000.000	677,933,360.000
26-SEP	15.800% 23-JUN-2039		15.800	103.269	780,000,000.000	805,498,200.000
26-SEP	15.800% 23-JUN-2039		15.500	104.993	5,500,000,000.000	5,774,615,000.000
26-SEP	15.000% 18-JUN-2043		16.100	96.642	50,000,000.000	48,321,000.000
26-SEP	15.800% 23-JUN-2039		16.080	101.703	7,500,000,000.000	7,627,725,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	50,000,000.000	50,865,500.000
26-SEP	14.250% 23-AUG-2029		15.351	97.353	1,000,000,000.000	973,530,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	400,000,000.000	406,924,000.000
26-SEP	15.800% 23-JUN-2039		16.340	100.286	1,882,800,000.000	1,888,184,808.000
26-SEP	14.250% 23-AUG-2029		15.350	97.356	5,000,000,000.000	4,867,800,000.000
26-SEP	15.800% 23-JUN-2039		16.300	100.502	1,600,000,000.000	1,608,032,000.000
26-SEP	15.800% 23-JUN-2039		16.420	99.857	1,600,000,000.000	1,597,712,000.000
26-SEP	15.000% 18-JUN-2043		15.715	98.818	100,000,000.000	98,818,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	150,000,000.000	152,596,500.000
26-SEP	16.000% 06-MAY-2027		15.170	107.840	282,500,000.000	304,648,000.000
26-SEP	17.000% 03-APR-2031		16.080	111.463	5,000,000,000.000	5,573,150,000.000
26-SEP	14.125% 13-JAN-2028		15.000	100.438	20,000,000.000	20,087,600.000
26-SEP	15.800% 23-JUN-2039		15.004	107.954	1,000,000.000	1,079,539.000
26-SEP	13.500% 09-JUL-2026		14.500	101.271	10,000,000.000	10,127,079.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	150,000,000.000	152,596,500.000
26-SEP	18.500% 14-AUG-2042		15.200	121.176	135,000,000.000	163,587,600.000
26-SEP	15.000% 18-JUN-2043		15.715	98.818	250,000,000.000	247,045,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	50,000,000.000	50,865,500.000

26-SEP	15.800% 23-JUN-2039		16.075	101.731	50,000,000.000	50,865,500.000
26-SEP	15.800% 23-JUN-2039		16.300	100.502	7,500,000,000.000	7,537,650,000.000
26-SEP	16.250% 08-NOV-2035		16.450	104.549	47,000,000.000	49,138,030.000
26-SEP	15.800% 23-JUN-2039		16.000	102.147	100,000,000.000	102,147,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	1,900,000,000.000	1,932,889,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	300,000,000.000	305,193,000.000
26-SEP	15.800% 23-JUN-2039		16.420	99.857	1,600,000,000.000	1,597,712,000.000
26-SEP	14.250% 22-JUN-2034		15.771	95.766	30,000,000,000.000	28,729,800,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	800,000,000.000	813,848,000.000
26-SEP	15.800% 23-JUN-2039		16.295	100.529	7,500,000,000.000	7,539,675,000.000
26-SEP	14.250% 23-AUG-2029		15.670	96.311	1,000,000,000.000	963,110,000.000
26-SEP	15.800% 23-JUN-2039		15.810	103.213	15,000,000,000.000	15,481,950,000.000
26-SEP	15.800% 23-JUN-2039		16.340	100.286	933,500,000.000	936,169,810.000
26-SEP	15.800% 23-JUN-2039		16.300	100.502	1,600,000,000.000	1,608,032,000.000
26-SEP	14.250% 22-JUN-2034		15.000	99.442	100,000,000.000	99,442,000.000
26-SEP	15.000% 18-JUN-2043		15.504	100.051	4,800,000.000	4,802,465.000
26-SEP	15.800% 23-JUN-2039		16.300	100.502	4,300,000,000.000	4,321,586,000.000
26-SEP	15.800% 23-JUN-2039		15.521	104.869	100,000,000.000	104,869,000.000
26-SEP	14.000% 29-MAY-2025		14.999	103.901	100,000,000.000	103,901,000.000
26-SEP	15.800% 23-JUN-2039		16.075	101.731	50,000,000.000	50,865,500.000
TOTAL					399,006,700,000.000	