

Government Securities Daily Secondary Market Report for 27-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
27-SEP	0.000% 10-OCT-2024	11.502	12.164	99.592	11,500,000.000	11,453,080.000
27-SEP	0.000% 17-OCT-2024	10.998	11.588	99.401	5,000,000.000	4,970,050.000
27-SEP	0.000% 07-NOV-2024	10.758	11.286	98.806	30,000,000,000.000	29,641,800,000.000
27-SEP	0.000% 19-DEC-2024	10.574	11.014	97.652	10,000,000.000	9,765,200.000
27-SEP	0.000% 19-DEC-2024	10.120	10.523	97.750	1,125,400,000.000	1,100,083,021.000
27-SEP	0.000% 26-DEC-2024	10.689	11.127	97.432	60,000,000.000	58,459,200.000
27-SEP	0.000% 26-DEC-2024	10.689	11.127	97.432	54,000,000.000	52,613,280.000
27-SEP	0.000% 26-DEC-2024	9.998	10.381	97.594	1,000,000,000.000	975,940,000.000
27-SEP	0.000% 16-JAN-2025	9.999	10.351	97.049	123,700,000.000	120,049,613.000
27-SEP	0.000% 16-JAN-2025	9.751	10.086	97.120	6,000,000.000	5,827,200.000
27-SEP	0.000% 16-JAN-2025	9.500	9.818	97.192	154,400,000.000	150,064,448.000
27-SEP	0.000% 27-FEB-2025	11.001	11.354	95.592	313,800,000.000	299,967,696.000
27-SEP	0.000% 13-MAR-2025	13.200	13.674	94.305	11,000,000.000	10,373,498.000
27-SEP	0.000% 10-APR-2025	11.500	11.807	94.212	753,700,000.000	710,075,844.000
27-SEP	0.000% 08-MAY-2025	12.750	13.064	92.773	20,000,000,000.000	18,554,600,000.000
27-SEP	0.000% 05-JUN-2025	13.179	13.446	91.690	250,000,000.000	229,225,000.000
27-SEP	0.000% 31-JUL-2025	11.501	11.603	91.180	5,000,000,000.000	4,559,000,000.000
27-SEP	0.000% 14-AUG-2025	11.500	11.578	90.815	15,000,000,000.000	13,622,250,000.000
27-SEP	0.000% 25-AUG-2025	13.935	14.019	88.751	2,000,000,000.000	1,775,020,000.000
27-SEP	0.000% 25-AUG-2025	13.925	14.009	88.758	2,000,000,000.000	1,775,160,000.000
27-SEP	0.000% 25-SEP-2025	14.539	14.545	87.367	1,500,000,000.000	1,310,505,000.000
27-SEP	0.000% 25-SEP-2025	14.539	14.545	87.367	204,500,000.000	178,665,515.000
27-SEP	0.000% 25-SEP-2025	14.539	14.545	87.367	200,000,000.000	174,734,000.000
27-SEP	0.000% 25-SEP-2025	14.539	14.545	87.367	200,000,000.000	174,734,000.000
27-SEP	0.000% 25-SEP-2025	14.535	14.541	87.370	293,000,000.000	255,994,100.000

27-SEP	0.000% 25-SEP-2025	14.535	14.541	87.370	1,832,000,000.000	1,600,618,400.000
27-SEP	0.000% 25-SEP-2025	14.350	14.355	87.511	3,840,000,000.000	3,360,422,400.000
27-SEP	0.000% 25-SEP-2025	14.000	14.006	87.778	115,000,000.000	100,944,700.000
27-SEP	17.000% 16-JAN-2025		11.374	104.901	12,400,000,000.000	13,007,724,000.000
27-SEP	14.000% 29-MAY-2025		13.830	104.668	97,500,000.000	102,051,300.000
27-SEP	14.000% 29-MAY-2025		20.865	100.438	1,500,000,000.000	1,506,570,000.000
27-SEP	13.500% 09-JUL-2026		14.590	101.174	7,000,000,000.000	7,082,180,000.000
27-SEP	13.500% 09-JUL-2026		15.150	100.333	650,000,000.000	652,164,500.000
27-SEP	13.500% 09-JUL-2026		15.300	100.109	650,000,000.000	650,708,500.000
27-SEP	16.625% 27-AUG-2026		15.400	103.256	135,000,000.000	139,395,600.000
27-SEP	16.625% 27-AUG-2026		15.150	103.665	135,000,000.000	139,947,750.000
27-SEP	14.125% 13-JAN-2028		14.200	102.505	24,400,000.000	25,011,220.000
27-SEP	14.250% 23-AUG-2029		14.504	100.231	100,000,000.000	100,231,000.000
27-SEP	14.250% 23-AUG-2029		15.012	98.516	101,600,000.000	100,092,256.000
27-SEP	14.250% 23-AUG-2029		15.500	96.904	41,000,000.000	39,730,640.000
27-SEP	14.250% 23-AUG-2029		15.600	96.578	415,000,000.000	400,798,700.000
27-SEP	14.250% 23-AUG-2029		14.531	100.137	79,900,000.000	80,009,463.000
27-SEP	14.250% 23-AUG-2029		14.504	100.231	60,000,000.000	60,138,600.000
27-SEP	14.250% 23-AUG-2029		14.800	99.226	5,000,000,000.000	4,961,300,000.000
27-SEP	14.250% 23-AUG-2029		14.810	99.192	5,000,000,000.000	4,959,600,000.000
27-SEP	14.375% 03-FEB-2033		16.400	92.594	96,900,000.000	89,723,586.000
27-SEP	14.375% 03-FEB-2033		15.320	97.272	4,000,000,000.000	3,890,880,000.000
27-SEP	14.375% 03-FEB-2033		15.500	96.469	6,500,000,000.000	6,270,485,000.000
27-SEP	14.375% 03-FEB-2033		15.510	96.424	6,500,000,000.000	6,267,560,000.000
27-SEP	14.375% 03-FEB-2033		16.300	93.014	27,500,000.000	25,578,850.000
27-SEP	14.375% 03-FEB-2033		14.655	100.328	20,000,000.000	20,065,552.000
27-SEP	14.375% 03-FEB-2033		15.320	97.272	10,000,000,000.000	9,727,200,000.000

27-SEP	14.375% 03-FEB-2033		15.320	97.272	1,490,000,000.000	1,449,352,800.000
27-SEP	14.250% 22-JUN-2034		16.550	92.301	47,000,000.000	43,381,470.000
27-SEP	14.250% 22-JUN-2034		15.000	99.481	35,200,000.000	35,017,312.000
27-SEP	16.250% 08-NOV-2035		15.195	111.194	5,700,000.000	6,338,058.000
27-SEP	16.000% 14-MAY-2037		16.600	102.068	19,148,000,000.000	19,543,980,640.000
27-SEP	16.000% 14-MAY-2037		17.040	99.866	47,000,000.000	46,937,020.000
27-SEP	16.000% 14-MAY-2037		16.200	104.141	9,000,000.000	9,372,729.000
27-SEP	15.800% 23-JUN-2039		15.607	104.413	865,000,000.000	903,172,450.000
27-SEP	15.800% 23-JUN-2039		16.350	100.275	1,666,000,000.000	1,670,581,500.000
27-SEP	15.800% 23-JUN-2039		15.000	108.021	10,000,000.000	10,802,100.000
27-SEP	15.800% 23-JUN-2039		15.820	103.199	2,000,000,000.000	2,063,980,000.000
27-SEP	15.800% 23-JUN-2039		16.200	101.088	490,000,000.000	495,331,200.000
27-SEP	15.800% 23-JUN-2039		15.800	103.312	300,000,000.000	309,936,000.000
27-SEP	15.800% 23-JUN-2039		16.200	101.088	137,000,000.000	138,490,560.000
27-SEP	15.800% 23-JUN-2039		16.200	101.088	1,150,000,000.000	1,162,512,000.000
27-SEP	15.800% 23-JUN-2039		15.800	103.312	1,700,000,000.000	1,756,304,000.000
27-SEP	15.800% 23-JUN-2039		15.800	103.312	50,000,000.000	51,656,000.000
27-SEP	15.800% 23-JUN-2039		16.200	101.088	93,000,000.000	94,011,840.000
27-SEP	15.800% 23-JUN-2039		16.200	101.088	166,000,000.000	167,806,080.000
27-SEP	15.800% 23-JUN-2039		15.600	104.456	24,000,000.000	25,069,440.000
27-SEP	15.800% 23-JUN-2039		16.200	101.088	590,000,000.000	596,419,200.000
27-SEP	15.800% 23-JUN-2039		16.300	100.545	3,500,000.000	3,519,075.000
27-SEP	15.800% 23-JUN-2039		16.499	99.479	1,500,000,000.000	1,492,185,000.000
27-SEP	17.500% 01-NOV-2040		17.129	108.041	80,000,000.000	86,432,800.000
27-SEP	18.500% 14-AUG-2042		16.250	114.087	25,000,000.000	28,521,750.000
27-SEP	15.000% 18-JUN-2043		15.715	98.859	45,000,000.000	44,486,550.000
27-SEP	15.000% 18-JUN-2043		15.715	98.859	7,500,000.000	7,414,425.000
27-SEP	15.000% 18-JUN-2043		15.700	98.947	470,000,000.000	465,051,335.000

27-SEP	15.000% 18-JUN-2043		15.715	98.859	150,000,000.000	148,288,500.000
27-SEP	15.000% 18-JUN-2043		15.715	98.859	100,000,000.000	98,859,000.000
27-SEP	15.000% 18-JUN-2043		17.000	91.923	700,000.000	643,461.000
27-SEP	15.000% 18-JUN-2043		15.715	98.859	50,000,000.000	49,429,500.000
27-SEP	15.000% 18-JUN-2043		15.715	98.859	31,000,000.000	30,646,290.000
27-SEP	15.000% 18-JUN-2043		16.500	94.513	30,000,000.000	28,353,900.000
27-SEP	15.000% 18-JUN-2043		15.715	98.859	100,000,000.000	98,859,000.000
27-SEP	15.000% 18-JUN-2043		15.800	98.373	30,000,000.000	29,512,000.000
TOTAL					179,242,400,000.000	