

Government Securities Daily Secondary Market Report for 06-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
06-AUG	0.000% 07-NOV-2024	10.700	11.134	97.346	10,000,000,000.000	9,734,600,000.000
06-AUG	0.000% 07-NOV-2024	9.322	9.650	97.680	5,000,000,000.000	4,884,000,000.000
06-AUG	0.000% 07-NOV-2024	9.301	9.628	97.685	5,000,000,000.000	4,884,250,000.000
06-AUG	0.000% 21-NOV-2024	9.002	9.292	97.429	41,000,000.000	39,945,890.000
06-AUG	0.000% 30-JAN-2025	10.227	10.496	95.275	500,000.000	476,375.000
06-AUG	0.000% 10-APR-2025	12.799	13.060	92.029	7,000,000,000.000	6,442,030,000.000
06-AUG	0.000% 31-JUL-2025	13.638	13.652	88.173	294,900,000.000	260,022,177.000
06-AUG	0.000% 31-JUL-2025	12.499	12.512	89.052	22,500,000.000	20,036,700.000
06-AUG	14.000% 29-MAY-2025		13.400	103.011	10,000,000,000.000	10,301,100,000.000
06-AUG	13.500% 09-JUL-2026		14.900	98.660	50,000,000,000.000	49,330,000,000.000
06-AUG	13.500% 09-JUL-2026		14.801	98.819	1,064,000,000.000	1,051,434,160.000
06-AUG	13.500% 09-JUL-2026		14.250	99.709	20,100,000.000	20,041,509.000
06-AUG	13.500% 09-JUL-2026		14.800	98.821	1,064,000,000.000	1,051,455,440.000
06-AUG	13.500% 09-JUL-2026		13.500	100.938	753,000,000.000	760,063,140.000
06-AUG	14.125% 13-JAN-2028		14.585	99.501	100,000,000.000	99,501,000.000
06-AUG	14.125% 13-JAN-2028		15.500	97.144	20,000,000.000	19,428,800.000
06-AUG	14.250% 23-AUG-2029		14.612	104.933	50,000,000.000	52,466,500.000
06-AUG	14.250% 23-AUG-2029		15.000	103.600	20,000,000.000	20,720,000.000
06-AUG	17.000% 03-APR-2031		15.600	111.074	600,000,000.000	666,444,000.000
06-AUG	17.000% 03-APR-2031		15.601	111.070	600,000,000.000	666,420,000.000
06-AUG	15.000% 20-MAY-2032		16.000	98.362	38,300,000.000	37,672,646.000
06-AUG	14.375% 03-FEB-2033		14.400	106.700	13,900,000.000	14,831,300.000
06-AUG	14.375% 03-FEB-2033		15.400	102.043	10,000,000,000.000	10,204,300,000.000
06-AUG	14.375% 03-FEB-2033		14.858	104.527	100,000,000.000	104,527,000.000
06-AUG	14.375% 03-FEB-2033		16.531	97.144	1,000,000.000	971,440.000
06-AUG	14.250% 22-JUN-2034		16.250	91.560	51,800,000.000	47,428,080.000

06-AUG	16.000% 14-MAY-2037		15.000	108.543	5,000,000.000	5,427,171.000
06-AUG	16.000% 14-MAY-2037		16.600	99.769	46,000,000.000	45,893,740.000
06-AUG	15.800% 23-JUN-2039		15.000	105.812	749,400,000.000	792,955,128.000
06-AUG	15.800% 23-JUN-2039		15.000	105.812	258,500,000.000	273,523,304.000
06-AUG	15.800% 23-JUN-2039		16.200	98.863	5,000,000.000	4,943,150.000
06-AUG	15.800% 23-JUN-2039		15.000	105.812	94,500,000.000	99,992,340.000
06-AUG	15.800% 23-JUN-2039		15.500	102.820	54,000,000.000	55,522,800.000
06-AUG	15.800% 23-JUN-2039		15.503	102.802	54,000,000.000	55,513,080.000
06-AUG	17.500% 01-NOV-2040		15.950	112.445	100,000,000.000	112,445,173.000
06-AUG	17.500% 01-NOV-2040		15.000	118.617	33,700,000.000	39,973,929.000
06-AUG	18.500% 14-AUG-2042		16.100	121.676	18,000,000.000	21,901,680.000
06-AUG	15.000% 18-JUN-2043		15.290	99.257	47,000,000.000	46,650,790.000
06-AUG	15.000% 18-JUN-2043		16.050	94.846	2,000,000,000.000	1,896,920,000.000
06-AUG	15.000% 18-JUN-2043		16.750	91.084	50,000,000.000	45,542,247.000
06-AUG	15.000% 18-JUN-2043		15.910	95.632	25,000,000.000	23,908,000.000
06-AUG	15.000% 18-JUN-2043		15.243	99.545	100,000,000.000	99,545,000.000
06-AUG	15.000% 18-JUN-2043		16.000	95.126	52,600,000.000	50,036,276.000
06-AUG	15.000% 18-JUN-2043		15.500	98.003	15,000,000.000	14,700,450.000
06-AUG	15.000% 18-JUN-2043		16.050	94.846	12,000,000.000	11,381,520.000
06-AUG	15.000% 18-JUN-2043		15.910	95.632	134,000,000.000	128,146,880.000
06-AUG	15.000% 18-JUN-2043		15.910	95.632	120,000,000.000	114,758,400.000
06-AUG	15.000% 18-JUN-2043		16.050	94.846	1,000,000,000.000	948,460,000.000
06-AUG	15.000% 18-JUN-2043		15.500	98.003	12,000,000.000	11,760,360.000
06-AUG	15.000% 18-JUN-2043		16.816	90.743	10,000,000.000	9,074,300.000
06-AUG	15.000% 18-JUN-2043		15.910	95.632	200,000,000.000	191,264,000.000
06-AUG	15.000% 18-JUN-2043		16.000	95.126	4,612,300,000.000	4,387,496,498.000
06-AUG	15.000% 18-JUN-2043		15.850	95.973	26,100,000.000	25,048,953.000
06-AUG	15.000% 18-JUN-2043		16.203	94.000	2,000,000.000	1,880,000.000
06-AUG	15.000% 18-JUN-2043		16.050	94.846	4,612,300,000.000	4,374,582,058.000

06-AUG	15.000% 18-JUN-2043		15.500	98.003	135,800,000.000	133,088,074.000
TOTAL					116,439,200,000.000	