

Government Securities Daily Secondary Market Report for 09-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
09-AUG	0.000% 16-JAN-2025	11.000	11.341	95.400	45,100,000	43,025,400
09-AUG	0.000% 30-JAN-2025	12.199	12.590	94.504	1,500,000	1,417,560
09-AUG	0.000% 13-MAR-2025	12.799	13.131	92.959	8,000,000,000	7,436,720,000
09-AUG	0.000% 17-JUL-2025	13.500	13.555	88.771	11,000,000,000	9,764,810,000
09-AUG	0.000% 31-JUL-2025	13.700	13.722	88.213	1,753,700,000	1,546,991,381
09-AUG	0.000% 31-JUL-2025	13.635	13.657	88.262	2,270,000,000	2,003,547,400
09-AUG	14.125% 13-JAN-2028		15.000	98.540	5,000,000	4,927,000
09-AUG	14.125% 13-JAN-2028		14.800	99.058	120,000,000	118,869,000
09-AUG	14.125% 13-JAN-2028		15.200	98.027	120,000,000	117,632,400
09-AUG	14.125% 13-JAN-2028		14.000	101.161	3,900,000	3,945,279
09-AUG	14.125% 13-JAN-2028		15.250	97.899	25,000,000,000	24,474,750,000
09-AUG	14.125% 13-JAN-2028		15.000	98.540	3,800,000,000	3,744,520,000
09-AUG	14.125% 13-JAN-2028		15.265	97.860	350,000,000	342,510,000
09-AUG	14.125% 13-JAN-2028		15.150	98.155	1,000,000,000	981,550,000
09-AUG	14.125% 13-JAN-2028		14.000	101.161	30,000,000	30,348,300
09-AUG	14.125% 13-JAN-2028		15.200	98.027	1,700,000,000	1,666,459,000
09-AUG	14.250% 23-AUG-2029		15.700	101.382	30,000,000	30,414,502
09-AUG	14.250% 23-AUG-2029		14.500	105.443	100,000,000	105,443,000
09-AUG	17.000% 03-APR-2031		15.450	111.848	60,000,000	67,108,623
09-AUG	15.000% 20-MAY-2032		15.570	100.334	5,000,000,000	5,016,700,000
09-AUG	15.000% 20-MAY-2032		15.560	100.378	1,000,000,000	1,003,780,000
09-AUG	15.000% 20-MAY-2032		15.560	100.378	2,000,000,000	2,007,560,000
09-AUG	15.000% 20-MAY-2032		15.560	100.378	2,000,000,000	2,007,560,000
09-AUG	15.000% 20-MAY-2032		15.300	101.520	2,000,000,000	2,030,400,000
09-AUG	15.000% 20-MAY-2032		15.300	101.520	1,000,000,000	1,015,200,000
09-AUG	15.000% 20-MAY-2032		15.300	101.520	2,000,000,000	2,030,400,000

09-AUG	14.375% 03-FEB-2033		14.748	105.167	200,000,000	210,334,000
09-AUG	14.375% 03-FEB-2033		15.000	103.991	192,400,000	200,078,684
09-AUG	14.375% 03-FEB-2033		15.200	103.073	194,100,000	200,064,693
09-AUG	14.375% 03-FEB-2033		14.748	105.167	300,000,000	315,501,000
09-AUG	14.250% 22-JUN-2034		16.000	92.811	125,700,000	116,663,427
09-AUG	14.250% 22-JUN-2034		16.000	92.811	3,669,300,000	3,405,514,023
09-AUG	14.250% 22-JUN-2034		16.515	90.501	100,000,000	90,501,000
09-AUG	14.250% 22-JUN-2034		15.000	97.563	20,000,000	19,512,600
09-AUG	14.250% 22-JUN-2034		15.500	95.142	5,000,000,000	4,757,100,000
09-AUG	14.250% 22-JUN-2034		15.520	95.047	5,500,000,000	5,227,585,000
09-AUG	14.250% 22-JUN-2034		16.000	92.811	2,251,200,000	2,089,361,232
09-AUG	14.250% 22-JUN-2034		15.521	95.043	10,000,000,000	9,504,300,000
09-AUG	14.250% 22-JUN-2034		15.758	93.927	250,000,000	234,817,500
09-AUG	14.250% 22-JUN-2034		15.750	93.966	25,000,000,000	23,491,500,000
09-AUG	14.250% 22-JUN-2034		15.520	95.047	4,500,000,000	4,277,115,000
09-AUG	14.250% 22-JUN-2034		15.500	95.142	5,000,000,000	4,757,100,000
09-AUG	16.000% 14-MAY-2037		15.850	103.861	11,000,000	11,424,670
09-AUG	16.000% 14-MAY-2037		17.000	97.889	4,100,000	4,013,449
09-AUG	16.000% 14-MAY-2037		15.500	105.799	5,000,000	5,289,950
09-AUG	16.000% 14-MAY-2037		16.000	103.048	2,100,000,000	2,164,008,000
09-AUG	16.000% 14-MAY-2037		16.000	103.048	25,000,000	25,762,000
09-AUG	16.000% 14-MAY-2037		15.826	103.991	250,000,000	259,977,500
09-AUG	16.000% 14-MAY-2037		16.000	103.048	2,100,000,000	2,164,008,000
09-AUG	16.000% 14-MAY-2037		15.800	104.134	20,000,000	20,826,800
09-AUG	16.000% 14-MAY-2037		15.200	107.508	30,000,000	32,252,400
09-AUG	15.800% 23-JUN-2039		15.500	102.946	2,130,000,000	2,192,749,800
09-AUG	15.800% 23-JUN-2039		15.500	102.946	4,500,000,000	4,632,570,000
09-AUG	15.800% 23-JUN-2039		15.000	105.938	5,200,000,000	5,508,776,000

09-AUG	15.800% 23-JUN-2039		15.497	102.964	2,130,000,000	2,193,133,200
09-AUG	15.800% 23-JUN-2039		15.003	105.920	5,200,000,000	5,507,840,000
09-AUG	15.800% 23-JUN-2039		15.500	102.946	11,000,000,000	11,324,060,000
09-AUG	15.800% 23-JUN-2039		15.500	102.946	11,000,000,000	11,324,060,000
09-AUG	15.800% 23-JUN-2039		15.500	102.946	4,500,000,000	4,632,570,000
09-AUG	17.500% 01-NOV-2040		16.358	110.108	249,000,000	274,168,920
09-AUG	18.500% 14-AUG-2042		16.200	121.179	1,000,000,000	1,211,790,000
09-AUG	18.500% 14-AUG-2042		16.010	122.424	96,800,000	118,506,432
09-AUG	18.500% 14-AUG-2042		16.000	122.490	1,815,000,000	2,223,193,500
09-AUG	18.500% 14-AUG-2042		16.095	121.864	815,000,000	993,191,600
09-AUG	18.500% 14-AUG-2042		16.100	121.831	2,200,000,000	2,680,282,000
09-AUG	18.500% 14-AUG-2042		15.910	123.088	2,200,000,000	2,707,936,000
09-AUG	18.500% 14-AUG-2042		16.090	121.897	2,200,000,000	2,681,734,000
09-AUG	18.500% 14-AUG-2042		16.800	117.401	5,000,000	5,870,054
09-AUG	18.500% 14-AUG-2042		15.900	123.155	2,200,000,000	2,709,410,000
09-AUG	18.500% 14-AUG-2042		16.390	119.958	1,000,000,000	1,199,580,000
09-AUG	18.500% 14-AUG-2042		16.200	121.179	353,500,000	428,367,765
09-AUG	18.500% 14-AUG-2042		16.400	119.895	1,000,000,000	1,198,950,000
09-AUG	18.500% 14-AUG-2042		16.100	121.831	815,000,000	992,922,650
09-AUG	15.000% 18-JUN-2043		16.500	92.517	5,000,000,000	4,625,850,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	610,600,000	564,908,802
09-AUG	15.000% 18-JUN-2043		16.500	92.517	843,500,000	780,380,895
09-AUG	15.000% 18-JUN-2043		16.307	93.552	7,000,000	6,548,640
09-AUG	15.000% 18-JUN-2043		16.450	92.784	3,000,000,000	2,783,520,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	5,000,000,000	4,625,850,000
09-AUG	15.000% 18-JUN-2043		15.243	99.666	300,000,000	298,998,000

09-AUG	15.000% 18-JUN-2043		15.507	98.083	50,000,000	49,041,500
09-AUG	15.000% 18-JUN-2043		16.400	93.052	5,000,000	4,652,600
09-AUG	15.000% 18-JUN-2043		16.000	95.246	6,000,000	5,714,760
09-AUG	15.000% 18-JUN-2043		16.400	93.052	3,000,000,000	2,791,560,000
09-AUG	15.000% 18-JUN-2043		16.100	94.689	211,000,000	199,794,000
09-AUG	15.000% 18-JUN-2043		16.200	94.138	150,000,000	141,207,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	389,800,000	360,631,266
09-AUG	15.000% 18-JUN-2043		16.508	92.477	100,000,000	92,477,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	351,300,000	325,012,221
09-AUG	15.000% 18-JUN-2043		16.000	95.246	100,000,000	95,246,000
09-AUG	15.000% 18-JUN-2043		16.020	95.135	4,500,000,000	4,281,075,000
09-AUG	15.000% 18-JUN-2043		16.300	93.591	35,000,000	32,757,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	2,495,200,000	2,308,484,184
09-AUG	15.000% 18-JUN-2043		16.490	92.571	1,500,000,000	1,388,565,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	1,706,200,000	1,578,525,054
09-AUG	15.000% 18-JUN-2043		16.500	92.517	2,213,500,000	2,047,863,795
09-AUG	15.000% 18-JUN-2043		16.500	92.517	582,400,000	538,819,008
09-AUG	15.000% 18-JUN-2043		16.100	94.689	130,000,000	123,096,000
09-AUG	15.000% 18-JUN-2043		16.440	92.837	450,000,000	417,766,500
09-AUG	15.000% 18-JUN-2043		16.500	92.517	1,406,700,000	1,301,436,639
09-AUG	15.000% 18-JUN-2043		15.310	99.257	150,000,000	148,885,500
09-AUG	15.000% 18-JUN-2043		16.500	92.517	302,700,000	280,048,959
09-AUG	15.000% 18-JUN-2043		16.500	92.517	372,700,000	344,810,859
09-AUG	15.000% 18-JUN-2043		16.010	95.190	1,500,000,000	1,427,850,000
09-AUG	15.000% 18-JUN-2043		16.000	95.246	1,500,000,000	1,428,690,000
09-AUG	15.000% 18-JUN-2043		16.497	92.533	3,400,000,000	3,146,122,000
09-AUG	15.000% 18-JUN-2043		16.000	95.246	2,309,800,000	2,199,992,108
09-AUG	15.000% 18-JUN-2043		16.000	95.246	692,900,000	659,959,534

09-AUG	15.000% 18-JUN-2043		16.000	95.246	689,700,000	656,911,662
09-AUG	15.000% 18-JUN-2043		16.200	94.138	450,000,000	423,621,000
09-AUG	15.000% 18-JUN-2043		16.350	93.321	139,300,000	129,996,393
09-AUG	15.000% 18-JUN-2043		16.300	93.592	1,000,000,000	935,920,000
09-AUG	15.000% 18-JUN-2043		15.500	98.123	8,200,000	8,046,086
09-AUG	15.000% 18-JUN-2043		15.800	96.379	31,200,000	30,070,248
09-AUG	15.000% 18-JUN-2043		16.005	95.218	5,000,000,000	4,760,900,000
09-AUG	15.000% 18-JUN-2043		16.507	92.477	25,000,000	23,119,250
09-AUG	15.000% 18-JUN-2043		16.390	93.106	3,000,000,000	2,793,180,000
09-AUG	15.000% 18-JUN-2043		16.010	95.190	3,000,000,000	2,855,700,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	153,000,000	141,551,010
09-AUG	15.000% 18-JUN-2043		16.000	95.246	675,000,000	642,910,500
09-AUG	15.000% 18-JUN-2043		16.350	93.321	500,000,000	466,605,000
09-AUG	15.000% 18-JUN-2043		16.490	92.571	13,000,000,000	12,034,230,000
09-AUG	15.000% 18-JUN-2043		16.250	93.864	50,000,000	46,932,000
09-AUG	15.000% 18-JUN-2043		16.021	95.129	10,000,000,000	9,512,900,000
09-AUG	15.000% 18-JUN-2043		16.005	95.218	2,000,000,000	1,904,360,000
09-AUG	15.000% 18-JUN-2043		16.470	92.677	5,000,000,000	4,633,850,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	5,000,000,000	4,625,850,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	442,200,000	409,110,174
09-AUG	15.000% 18-JUN-2043		16.010	95.190	4,703,300,000	4,477,071,270
09-AUG	15.000% 18-JUN-2043		16.500	92.517	15,254,000,000	14,112,543,180
09-AUG	15.000% 18-JUN-2043		16.490	92.571	5,000,000,000	4,628,550,000
09-AUG	15.000% 18-JUN-2043		16.490	92.571	2,000,000,000	1,851,420,000
09-AUG	15.000% 18-JUN-2043		16.400	93.052	537,400,000	500,060,663
09-AUG	15.000% 18-JUN-2043		16.020	95.135	5,500,000,000	5,232,425,000
09-AUG	15.000% 18-JUN-2043		16.200	94.138	6,200,000	5,836,556

09-AUG	15.000% 18-JUN-2043		16.508	92.477	650,400,000	601,470,408
09-AUG	15.000% 18-JUN-2043		16.508	92.477	30,000,000	27,743,100
09-AUG	15.000% 18-JUN-2043		16.500	92.517	13,000,000,000	12,027,210,000
09-AUG	15.000% 18-JUN-2043		16.400	93.052	1,000,000,000	930,520,000
09-AUG	15.000% 18-JUN-2043		16.000	95.246	5,000,000,000	4,762,300,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	600,900,000	555,934,653
09-AUG	15.000% 18-JUN-2043		16.500	92.517	516,500,000	477,850,305
09-AUG	15.000% 18-JUN-2043		16.005	95.218	13,000,000,000	12,378,340,000
09-AUG	15.000% 18-JUN-2043		16.000	95.246	2,900,000,000	2,762,134,000
09-AUG	15.000% 18-JUN-2043		15.243	99.666	100,000,000	99,666,000
09-AUG	15.000% 18-JUN-2043		16.000	95.246	335,900,000	319,931,314
09-AUG	15.000% 18-JUN-2043		16.500	92.517	55,000,000	50,884,350
09-AUG	15.000% 18-JUN-2043		16.000	95.246	5,000,000,000	4,762,300,000
09-AUG	15.000% 18-JUN-2043		15.243	99.666	100,000,000	99,666,000
09-AUG	15.000% 18-JUN-2043		16.500	92.517	1,458,800,000	1,349,637,996
09-AUG	15.000% 18-JUN-2043		16.500	92.517	300,000,000	277,551,000
09-AUG	15.000% 18-JUN-2043		16.000	95.246	20,000,000,000	19,049,200,000
09-AUG	15.000% 18-JUN-2043		16.450	92.784	450,000,000	417,528,000
TOTAL					390,879,600,000.000	