

Government Securities Daily Secondary Market Report for 13-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
13-AUG	0.000% 16-JAN-2025	12.800	13.272	94.813	478,400,000.000	453,585,392.000
13-AUG	0.000% 27-FEB-2025	12.849	13.225	93.484	27,000,000,000.000	25,240,680,000.000
13-AUG	0.000% 27-FEB-2025	12.849	13.225	93.484	33,000,000,000.000	30,849,720,000.000
13-AUG	0.000% 13-MAR-2025	12.810	13.151	93.075	8,000,000,000.000	7,446,000,000.000
13-AUG	0.000% 13-MAR-2025	12.780	13.120	93.090	8,000,000,000.000	7,447,200,000.000
13-AUG	0.000% 13-MAR-2025	12.780	13.120	93.090	8,000,000,000.000	7,447,200,000.000
13-AUG	0.000% 30-JAN-2025	11.001	11.325	95.126	300,000.000	285,378.000
13-AUG	0.000% 21-NOV-2024	9.540	9.875	97.453	20,500,000.000	19,977,865.000
13-AUG	0.000% 24-OCT-2024	9.003	9.335	98.255	110,800,000.000	108,866,540.000
13-AUG	0.000% 24-OCT-2024	9.003	9.335	98.255	575,500,000.000	565,457,525.000
13-AUG	0.000% 24-OCT-2024	8.998	9.329	98.256	575,500,000.000	565,463,280.000
13-AUG	0.000% 24-OCT-2024	8.998	9.329	98.256	110,800,000.000	108,867,648.000
13-AUG	0.000% 07-NOV-2024	9.007	9.322	97.922	875,300,000.000	857,111,266.000
13-AUG	0.000% 07-NOV-2024	9.007	9.322	97.922	937,600,000.000	918,116,672.000
13-AUG	0.000% 07-NOV-2024	9.002	9.317	97.923	937,600,000.000	918,126,048.000
13-AUG	0.000% 07-NOV-2024	9.002	9.317	97.923	875,300,000.000	857,120,019.000
13-AUG	16.375% 04-MAR-2032		16.390	106.728	40,000,000.000	42,691,200.000
13-AUG	14.000% 29-MAY-2025		14.489	102.470	100,000,000.000	102,470,000.000
13-AUG	17.000% 03-APR-2031		15.600	111.396	1,000,000,000.000	1,113,960,000.000
13-AUG	14.250% 23-AUG-2029		15.000	103.888	124,900,000.000	129,756,112.000
13-AUG	16.250% 08-NOV-2035		16.300	103.328	4,500,000.000	4,649,747.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	380,200,000.000	354,395,826.000
13-AUG	14.250% 22-JUN-2034		15.100	97.227	51,500,000.000	50,071,905.000
13-AUG	15.000% 18-JUN-2043		16.000	95.408	52,500,000.000	50,089,200.000
13-AUG	14.250% 23-AUG-2029		14.990	103.922	124,900,000.000	129,798,578.000
13-AUG	14.250% 23-AUG-2029		15.450	102.377	3,632,000,000.000	3,718,332,640.000

13-AUG	15.000% 18-JUN-2043		15.479	98.408	21,000,000.000	20,665,680.000
13-AUG	15.000% 18-JUN-2043		16.000	95.408	580,000,000.000	553,366,400.000
13-AUG	15.000% 18-JUN-2043		16.500	92.679	18,400,000.000	17,052,936.000
13-AUG	17.500% 01-NOV-2040		15.600	114.984	50,000,000.000	57,492,000.000
13-AUG	17.000% 03-APR-2031		15.750	110.766	6,000,000,000.000	6,645,960,000.000
13-AUG	15.000% 18-JUN-2043		15.534	98.083	152,900,000.000	149,968,907.000
13-AUG	17.000% 03-APR-2031		15.400	112.244	5,000,000,000.000	5,612,200,000.000
13-AUG	15.000% 18-JUN-2043		15.210	100.026	3,000,000,000.000	3,000,780,000.000
13-AUG	15.000% 18-JUN-2043		15.210	100.025	3,000,000,000.000	3,000,750,000.000
13-AUG	14.250% 23-AUG-2029		14.850	104.399	134,100,000.000	139,999,059.000
13-AUG	14.125% 13-JAN-2028		14.905	98.943	202,200,000.000	200,062,746.000
13-AUG	15.000% 18-JUN-2043		16.000	95.408	160,000,000.000	152,652,800.000
13-AUG	13.500% 09-JUL-2026		14.350	99.812	25,000,000.000	24,953,077.000
13-AUG	15.000% 18-JUN-2043		15.230	99.903	100,000,000.000	99,903,000.000
13-AUG	15.000% 18-JUN-2043		16.100	94.850	100,000,000.000	94,850,000.000
13-AUG	14.250% 22-JUN-2034		15.210	96.691	308,000,000.000	297,808,280.000
13-AUG	15.000% 18-JUN-2043		16.010	95.352	740,000,000.000	705,604,800.000
13-AUG	16.000% 14-MAY-2037		15.820	104.199	1,500,000,000.000	1,562,985,000.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	595,800,000.000	555,363,054.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	1,492,300,000.000	1,391,017,599.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	7,500,000,000.000	6,990,975,000.000
13-AUG	17.500% 01-NOV-2040		16.000	112.468	50,000,000.000	56,234,000.000
13-AUG	15.000% 18-JUN-2043		16.100	94.850	66,100,000.000	62,695,850.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	397,700,000.000	370,708,101.000
13-AUG	15.000% 18-JUN-2043		16.600	92.150	27,900,000.000	25,709,850.000
13-AUG	13.500% 09-JUL-2026		14.100	100.215	40,000,000.000	40,086,000.000
13-AUG	15.000% 18-JUN-2043		16.207	94.259	800,000,000.000	754,069,000.000
13-AUG	15.800% 23-JUN-2039		15.550	102.824	500,000,000.000	514,120,864.000

13-AUG	15.000% 18-JUN-2043		16.410	93.159	8,895,500,000.000	8,286,958,845.000
13-AUG	17.500% 01-NOV-2040		16.234	111.042	6,000,000.000	6,662,500.000
13-AUG	16.000% 14-MAY-2037		15.820	104.199	1,500,000,000.000	1,562,985,000.000
13-AUG	15.800% 23-JUN-2039		15.595	102.563	2,000,000,000.000	2,051,260,000.000
13-AUG	15.800% 23-JUN-2039		15.600	102.534	5,200,000,000.000	5,331,768,000.000
13-AUG	15.000% 18-JUN-2043		16.303	93.737	5,000,000,000.000	4,686,850,000.000
13-AUG	14.125% 13-JAN-2028		15.015	98.658	13,700,000.000	13,516,146.000
13-AUG	14.375% 03-FEB-2033		14.762	105.264	100,000,000.000	105,264,000.000
13-AUG	15.000% 18-JUN-2043		15.479	98.408	180,000,000.000	177,134,400.000
13-AUG	14.250% 22-JUN-2034		15.200	96.739	308,000,000.000	297,956,120.000
13-AUG	16.000% 14-MAY-2037		15.700	104.858	1,500,000,000.000	1,572,870,000.000
13-AUG	14.375% 03-FEB-2033		14.762	105.264	40,000,000.000	42,105,600.000
13-AUG	15.000% 18-JUN-2043		15.507	98.244	50,900,000.000	50,006,196.000
13-AUG	14.375% 03-FEB-2033		15.370	102.469	7,000,000,000.000	7,172,830,000.000
13-AUG	17.000% 03-APR-2031		15.600	111.396	2,000,000,000.000	2,227,920,000.000
13-AUG	15.000% 18-JUN-2043		16.200	94.299	100,000,000.000	94,299,000.000
13-AUG	17.500% 01-NOV-2040		15.000	118.948	25,300,000.000	30,093,844.000
13-AUG	17.000% 03-APR-2031		15.410	112.201	1,000,000,000.000	1,122,010,000.000
13-AUG	17.000% 03-APR-2031		15.410	112.201	2,000,000,000.000	2,244,020,000.000
13-AUG	16.000% 14-MAY-2037		16.500	100.588	99,500,000.000	100,085,060.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	4,000,000,000.000	3,728,520,000.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	1,722,600,000.000	1,605,687,138.000
13-AUG	15.000% 18-JUN-2043		16.400	93.213	306,900,000.000	286,070,697.000
13-AUG	17.500% 01-NOV-2040		15.900	113.088	4,000,000.000	4,523,525.000
13-AUG	15.800% 23-JUN-2039		15.800	101.388	2,100,000,000.000	2,129,148,000.000
13-AUG	15.800% 23-JUN-2039		15.597	102.552	5,200,000,000.000	5,332,704,000.000
13-AUG	15.000% 18-JUN-2043		16.300	93.753	5,000,000,000.000	4,687,650,000.000
13-AUG	13.500% 09-JUL-2026		15.500	97.987	35,000,000.000	34,295,450.000

13-AUG	14.250% 23-AUG-2029		15.350	102.710	10,000,000,000.000	10,271,000,000.000
13-AUG	15.000% 18-JUN-2043		16.500	92.679	30,400,000.000	28,174,416.000
13-AUG	15.000% 18-JUN-2043		16.497	92.695	1,600,000,000.000	1,483,120,000.000
13-AUG	15.000% 18-JUN-2043		16.300	93.753	100,000,000.000	93,753,000.000
13-AUG	17.000% 03-APR-2031		15.410	112.201	2,000,000,000.000	2,244,020,000.000
13-AUG	17.000% 03-APR-2031		15.600	111.396	2,000,000,000.000	2,227,920,000.000
13-AUG	15.000% 18-JUN-2043		16.207	94.259	31,500,000.000	29,691,585.000
13-AUG	15.000% 18-JUN-2043		16.000	95.408	52,500,000.000	50,089,200.000
13-AUG	14.125% 13-JAN-2028		14.900	98.955	7,000,000,000.000	6,926,850,000.000
TOTAL					205,771,300,000.000	