

Government Securities Daily Secondary Market Report for 16-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
16-AUG	0.000% 12-SEP-2024	10.298	10.804	99.244	8,000,000,000	7,939,520,000
16-AUG	0.000% 26-SEP-2024	13.750	14.619	98.479	30,000,000	29,543,700
16-AUG	0.000% 17-OCT-2024	9.506	9.889	98.411	10,000,000,000	9,841,100,000
16-AUG	0.000% 07-NOV-2024	10.551	10.989	97.657	7,600,000,000	7,421,932,000
16-AUG	0.000% 21-NOV-2024	9.000	9.302	97.664	204,800,000	200,015,872
16-AUG	0.000% 05-DEC-2024	11.099	11.533	96.735	5,200,000	5,030,220
16-AUG	0.000% 02-JAN-2025	19.877	21.119	92.963	1,300,000	1,208,520
16-AUG	0.000% 02-JAN-2025	10.827	11.193	96.040	1,300,000	1,248,520
16-AUG	0.000% 16-JAN-2025	10.000	10.292	95.977	52,100,000	50,004,017
16-AUG	0.000% 30-JAN-2025	10.021	10.294	95.616	5,000,000,000	4,780,800,000
16-AUG	0.000% 30-JAN-2025	10.000	10.272	95.625	5,000,000,000	4,781,250,000
16-AUG	0.000% 13-FEB-2025	12.500	12.894	94.163	7,000,000,000	6,591,410,000
16-AUG	0.000% 10-APR-2025	11.021	11.231	93.322	10,000,000,000	9,332,200,000
16-AUG	0.000% 10-APR-2025	10.999	11.209	93.334	10,000,000,000	9,333,400,000
16-AUG	0.000% 31-JUL-2025	12.000	12.031	89.707	19,000,000	17,044,330
16-AUG	0.000% 14-AUG-2025	13.538	13.543	88.134	1,925,000,000	1,696,579,500
16-AUG	0.000% 14-AUG-2025	13.538	13.543	88.134	50,000,000	44,067,000
16-AUG	0.000% 14-AUG-2025	13.538	13.543	88.134	12,000,000	10,576,080
16-AUG	0.000% 14-AUG-2025	13.538	13.543	88.134	20,000,000	17,626,800
16-AUG	0.000% 14-AUG-2025	13.538	13.543	88.134	571,000,000	503,245,140
16-AUG	0.000% 14-AUG-2025	13.503	13.508	88.161	10,000,000,000	8,816,100,000
16-AUG	0.000% 14-AUG-2025	13.503	13.508	88.161	41,000,000	36,146,010
16-AUG	0.000% 14-AUG-2025	13.503	13.508	88.161	240,400,000	211,939,044
16-AUG	0.000% 14-AUG-2025	13.500	13.505	88.163	200,000,000	176,326,000

16-AUG	0.000% 14-AUG-2025	13.500	13.505	88.163	1,478,500,000	1,303,489,955
16-AUG	0.000% 14-AUG-2025	13.399	13.404	88.241	209,000,000	184,423,690
16-AUG	0.000% 14-AUG-2025	13.399	13.404	88.241	598,400,000	528,034,144
16-AUG	0.000% 14-AUG-2025	13.001	13.005	88.551	113,000,000	100,062,630
16-AUG	13.500% 09-JUL-2026		13.800	100.813	470,000,000	473,821,100
16-AUG	13.500% 09-JUL-2026		15.500	98.107	17,400,000	17,070,618
16-AUG	16.000% 06-MAY-2027		15.550	105.248	200,000,000	210,496,000
16-AUG	14.125% 13-JAN-2028		15.400	97.796	16,000,000	15,647,317
16-AUG	14.125% 13-JAN-2028		16.118	96.000	200,000,000	192,000,000
16-AUG	14.250% 23-AUG-2029		14.350	106.249	75,300,000	80,005,497
16-AUG	17.000% 03-APR-2031		15.500	111.956	12,000,000	13,434,720
16-AUG	17.000% 03-APR-2031		15.550	111.745	5,320,100,000	5,944,945,745
16-AUG	17.000% 03-APR-2031		15.500	111.956	550,000,000	615,758,000
16-AUG	17.000% 03-APR-2031		15.500	111.956	48,000,000	53,738,880
16-AUG	15.000% 20-MAY-2032		15.725	99.953	50,000,000,000	49,976,500,000
16-AUG	14.375% 03-FEB-2033		15.000	97.090	206,000,000	200,005,400
16-AUG	14.375% 03-FEB-2033		15.000	97.090	200,000	194,180
16-AUG	14.375% 03-FEB-2033		15.700	93.935	15,000,000	14,090,250
16-AUG	14.375% 03-FEB-2033		15.000	97.090	10,600,000	10,291,540
16-AUG	14.375% 03-FEB-2033		15.000	97.090	24,800,000	24,078,320
16-AUG	14.375% 03-FEB-2033		15.000	97.090	8,700,000	8,446,830
16-AUG	14.250% 22-JUN-2034		15.400	95.892	3,800,000,000	3,643,896,000
16-AUG	14.250% 22-JUN-2034		15.410	95.844	3,800,000,000	3,642,072,000
16-AUG	14.250% 22-JUN-2034		14.500	100.347	71,800,000	72,049,146
16-AUG	14.250% 22-JUN-2034		15.649	94.712	5,000,000,000	4,735,600,000
16-AUG	14.250% 22-JUN-2034		15.650	94.708	5,000,000,000	4,735,400,000
16-AUG	16.000% 14-MAY-2037		16.057	103.048	5,000,000	5,152,400

16-AUG	16.000% 14-MAY-2037		15.600	105.544	300,000	316,632
16-AUG	16.000% 14-MAY-2037		16.000	103.353	2,000,000	2,067,060
16-AUG	16.000% 14-MAY-2037		15.450	106.385	100,000,000	106,385,000
16-AUG	15.800% 23-JUN-2039		15.600	102.661	28,900,000	29,669,029
16-AUG	15.800% 23-JUN-2039		15.650	102.373	2,052,000,000	2,100,693,960
16-AUG	15.800% 23-JUN-2039		15.800	101.515	1,509,100,000	1,531,962,865
16-AUG	15.800% 23-JUN-2039		15.650	102.373	50,000,000	51,186,500
16-AUG	15.800% 23-JUN-2039		15.650	102.373	288,000,000	294,834,240
16-AUG	15.800% 23-JUN-2039		15.600	102.661	471,100,000	483,635,971
16-AUG	15.800% 23-JUN-2039		15.650	102.373	30,000,000	30,711,900
16-AUG	17.500% 01-NOV-2040		15.350	116.749	1,700,000,000	1,984,733,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	250,000,000	291,872,500
16-AUG	17.500% 01-NOV-2040		15.700	114.488	2,100,000,000	2,404,248,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	190,000,000	221,823,100
16-AUG	17.500% 01-NOV-2040		15.350	116.749	200,000,000	233,498,000
16-AUG	17.500% 01-NOV-2040		15.590	115.191	2,000,000,000	2,303,820,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	200,000,000	233,498,000
16-AUG	17.500% 01-NOV-2040		15.600	115.126	2,000,000,000	2,302,520,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	350,000,000	408,621,500
16-AUG	17.500% 01-NOV-2040		15.350	116.749	50,000,000	58,374,500
16-AUG	17.500% 01-NOV-2040		15.350	116.749	100,000,000	116,749,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	150,000,000	175,123,500
16-AUG	17.500% 01-NOV-2040		15.350	116.749	200,000,000	233,498,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	100,000,000	116,749,000
16-AUG	17.500% 01-NOV-2040		15.360	116.684	8,000,000,000	9,334,720,000

16-AUG	17.500% 01-NOV-2040		15.470	115.965	3,900,000,000	4,522,635,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	800,000,000	933,992,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	360,000,000	420,296,400
16-AUG	17.500% 01-NOV-2040		15.350	116.749	250,000,000	291,872,500
16-AUG	17.500% 01-NOV-2040		15.350	116.749	350,000,000	408,621,500
16-AUG	17.500% 01-NOV-2040		15.350	116.749	1,500,000,000	1,751,235,000
16-AUG	17.500% 01-NOV-2040		15.690	114.552	2,100,000,000	2,405,592,000
16-AUG	17.500% 01-NOV-2040		15.460	116.030	3,900,000,000	4,525,170,000
16-AUG	17.500% 01-NOV-2040		15.750	114.172	2,101,900,000	2,399,781,268
16-AUG	17.500% 01-NOV-2040		15.350	116.749	150,000,000	175,123,500
16-AUG	17.500% 01-NOV-2040		15.350	116.749	1,000,000,000	1,167,490,000
16-AUG	17.500% 01-NOV-2040		15.350	116.749	100,000,000	116,749,000
16-AUG	17.750% 08-MAY-2042		17.060	107.539	100,000,000	107,539,000
16-AUG	17.750% 08-MAY-2042		16.808	109.002	30,000,000	32,700,600
16-AUG	15.000% 18-JUN-2043		16.319	93.774	50,100,000	46,980,774
16-AUG	15.000% 18-JUN-2043		15.800	96.661	4,100,000	3,963,101
16-AUG	15.000% 18-JUN-2043		16.000	95.529	73,200,000	69,927,228
16-AUG	15.000% 18-JUN-2043		16.000	95.529	499,300,000	476,976,297
16-AUG	15.000% 18-JUN-2043		15.621	97.695	1,000,000,000	976,950,000
16-AUG	15.000% 18-JUN-2043		16.020	95.417	1,722,600,000	1,643,653,242
16-AUG	15.000% 18-JUN-2043		16.319	93.774	17,000,000	15,941,580
16-AUG	15.000% 18-JUN-2043		15.621	97.695	200,000,000	195,390,000
16-AUG	15.000% 18-JUN-2043		16.150	94.695	7,400,000	7,007,430
16-AUG	15.000% 18-JUN-2043		16.110	94.916	105,400,000	100,041,464
16-AUG	15.000% 18-JUN-2043		16.358	93.563	10,000,000,000	9,356,300,000
16-AUG	15.000% 18-JUN-2043		15.621	97.695	60,000,000	58,617,000

16-AUG	15.000% 18-JUN-2043		15.621	97.695	50,000,000	48,847,500
16-AUG	15.000% 18-JUN-2043		16.020	95.417	595,800,000	568,494,486
16-AUG	15.000% 18-JUN-2043		16.020	95.417	380,200,000	362,775,434
16-AUG	15.000% 18-JUN-2043		16.000	95.529	73,200,000	69,927,228
16-AUG	15.000% 18-JUN-2043		15.457	98.661	21,000,000	20,718,810
16-AUG	15.000% 18-JUN-2043		16.000	95.529	500,000	477,645
16-AUG	15.000% 18-JUN-2043		16.020	95.417	397,700,000	379,473,409
16-AUG	15.000% 18-JUN-2043		16.000	95.529	358,000,000	341,993,820
16-AUG	15.000% 18-JUN-2043		16.020	95.417	306,900,000	292,834,773
16-AUG	15.000% 18-JUN-2043		16.000	95.529	76,400,000	72,984,156
16-AUG	15.000% 18-JUN-2043		16.000	95.529	282,600,000	269,964,954
16-AUG	15.000% 18-JUN-2043		15.621	97.695	5,000,000	4,884,750
16-AUG	15.000% 18-JUN-2043		15.300	99.600	50,000,000	49,800,000
16-AUG	15.000% 18-JUN-2043		16.000	95.529	4,900,000,000	4,680,921,000
16-AUG	15.000% 18-JUN-2043		16.020	95.417	1,492,300,000	1,423,907,891
16-AUG	15.000% 18-JUN-2043		16.000	95.529	20,000,000	19,105,800
16-AUG	15.000% 18-JUN-2043		15.500	98.406	20,400,000	20,074,824
16-AUG	15.000% 18-JUN-2043		15.725	97.092	515,000,000	500,023,800
16-AUG	15.000% 18-JUN-2043		16.000	95.529	69,000,000	65,915,010
16-AUG	15.000% 18-JUN-2043		16.000	95.529	521,300,000	497,992,677
16-AUG	15.000% 18-JUN-2043		16.490	92.853	12,500,000,000	11,606,625,000
16-AUG	15.000% 18-JUN-2043		16.500	92.800	2,500,000,000	2,320,000,000
16-AUG	15.000% 18-JUN-2043		16.000	95.529	21,900,000	20,920,851
TOTAL					230,882,500,000	