

Government Securities Daily Secondary Market Report for 21-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
21-AUG	0.000% 24-OCT-2024	8.861	9.191	98.470	10,000,000.000	9,847,000
21-AUG	0.000% 21-NOV-2024	11.500	12.004	97.183	103,000,000.000	100,098,490
21-AUG	0.000% 05-DEC-2024	8.002	8.231	97.729	10,000,000,000.000	9,772,900,000
21-AUG	0.000% 05-DEC-2024	8.002	8.231	97.729	10,000,000,000.000	9,772,900,000
21-AUG	13.500% 09-JUL-2026		15.500	98.309	56,000,000.000	55,053,040
21-AUG	13.500% 09-JUL-2026		13.000	102.297	879,800,000.000	900,009,006
21-AUG	14.125% 13-JAN-2028		15.075	98.820	10,000,000,000.000	9,882,000,000
21-AUG	14.125% 13-JAN-2028		15.070	98.833	5,000,000,000.000	4,941,650,000
21-AUG	17.000% 03-APR-2031		15.450	112.398	115,500,000.000	129,819,690
21-AUG	17.000% 03-APR-2031		15.410	112.568	2,000,000,000.000	2,251,360,000
21-AUG	17.000% 03-APR-2031		14.500	116.538	257,400,000.000	299,968,812
21-AUG	17.000% 03-APR-2031		15.410	112.568	1,000,000,000.000	1,125,680,000
21-AUG	17.000% 03-APR-2031		15.410	112.568	2,000,000,000.000	2,251,360,000
21-AUG	17.000% 03-APR-2031		15.520	112.101	1,000,000,000.000	1,121,010,000
21-AUG	17.000% 03-APR-2031		15.520	112.101	2,000,000,000.000	2,242,020,000
21-AUG	17.000% 03-APR-2031		15.400	112.610	5,000,000,000.000	5,630,500,000
21-AUG	17.000% 03-APR-2031		15.400	112.610	170,000,000.000	191,437,000
21-AUG	17.000% 03-APR-2031		15.520	112.101	2,000,000,000.000	2,242,020,000
21-AUG	14.250% 22-JUN-2034		15.500	95.612	62,000,000.000	59,279,440
21-AUG	14.250% 22-JUN-2034		15.510	95.564	1,200,000,000.000	1,146,768,000
21-AUG	14.250% 22-JUN-2034		15.524	95.500	100,000,000.000	95,500,000
21-AUG	14.250% 22-JUN-2034		15.650	94.904	100,000,000.000	94,904,000
21-AUG	14.250% 22-JUN-2034		15.500	95.612	1,018,000,000.000	973,330,160
21-AUG	14.250% 22-JUN-2034		15.500	95.612	120,000,000.000	114,734,400
21-AUG	16.250% 08-NOV-2035		15.800	106.274	60,000,000.000	63,764,400
21-AUG	16.250% 08-NOV-2035		15.000	110.641	90,400,000.000	100,019,464

21-AUG	16.000% 14-MAY-2037		15.800	104.657	60,000,000.000	62,794,200
21-AUG	17.500% 01-NOV-2040		16.859	107.768	245,000,000.000	264,031,047
21-AUG	17.500% 01-NOV-2040		16.790	108.160	245,000,000.000	264,992,000
21-AUG	17.750% 08-MAY-2042		16.500	111.083	2,000,000.000	2,221,668
21-AUG	17.750% 08-MAY-2042		16.250	112.618	62,700,000.000	70,611,486
21-AUG	17.750% 08-MAY-2042		15.750	115.804	69,100,000.000	80,020,710
21-AUG	18.500% 14-AUG-2042		14.500	133.842	1,668,200,000.000	2,232,752,244
21-AUG	18.500% 14-AUG-2042		14.500	133.842	1,668,200,000.000	2,232,752,244
21-AUG	18.500% 14-AUG-2042		15.950	123.445	2,000,000,000.000	2,468,900,000
21-AUG	18.500% 14-AUG-2042		15.600	125.814	2,000,000,000.000	2,516,280,000
21-AUG	18.500% 14-AUG-2042		16.350	120.838	2,500,000.000	3,020,950
21-AUG	15.000% 18-JUN-2043		16.021	95.612	1,018,000,000.000	973,330,160
21-AUG	15.000% 18-JUN-2043		16.500	93.002	8,000,000,000.000	7,440,160,000
21-AUG	15.000% 18-JUN-2043		16.500	93.002	8,000,000,000.000	7,440,160,000
21-AUG	15.000% 18-JUN-2043		16.250	94.349	200,000,000.000	188,698,000
21-AUG	15.000% 18-JUN-2043		15.400	99.202	1,008,100,000.000	1,000,055,362
21-AUG	15.000% 18-JUN-2043		16.021	95.612	1,018,000,000.000	973,330,160
21-AUG	15.000% 18-JUN-2043		16.150	94.897	200,000,000.000	189,794,000
21-AUG	15.000% 18-JUN-2043		16.100	95.174	52,600,000.000	50,061,524
21-AUG	15.000% 18-JUN-2043		16.100	95.174	210,200,000.000	200,055,200
21-AUG	15.000% 18-JUN-2043		17.148	89.669	30,000,000.000	26,900,700
21-AUG	15.000% 18-JUN-2043		15.621	97.897	32,000,000.000	31,327,040
21-AUG	15.000% 18-JUN-2043		15.621	97.897	90,000,000.000	88,107,300
21-AUG	15.000% 18-JUN-2043		15.621	97.897	2,100,000.000	2,055,837
TOTAL					82,225,800,000	