

Government Securities Daily Secondary Market Report for 22-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
22-AUG	0.000% 24-OCT-2024	11.993	12.604	97.972	30,000,000.000	29,391,575
22-AUG	0.000% 05-DEC-2024	7.018	7.195	98.021	10,000,000,000.000	9,802,100,000
22-AUG	0.000% 05-DEC-2024	7.018	7.195	98.021	10,000,000,000.000	9,802,100,000
22-AUG	0.000% 05-DEC-2024	7.000	7.176	98.026	10,000,000,000.000	9,802,600,000
22-AUG	0.000% 05-DEC-2024	7.000	7.176	98.026	10,000,000,000.000	9,802,600,000
22-AUG	0.000% 19-DEC-2024	9.999	10.340	96.843	8,400,000.000	8,134,812
22-AUG	0.000% 14-AUG-2025	13.437	13.456	88.384	3,240,000,000.000	2,863,641,600
22-AUG	0.000% 14-AUG-2025	13.437	13.456	88.384	3,240,000,000.000	2,863,641,600
22-AUG	0.000% 14-AUG-2025	13.437	13.456	88.384	3,856,400,000.000	3,408,440,567
22-AUG	0.000% 14-AUG-2025	11.000	11.013	90.286	13,300,000.000	12,008,038
22-AUG	13.500% 09-JUL-2026		14.670	99.648	406,000,000.000	404,570,880
22-AUG	13.500% 09-JUL-2026		14.700	99.601	1,000,000,000.000	996,010,000
22-AUG	14.125% 13-JAN-2028		13.986	101.689	100,000,000.000	101,689,000
22-AUG	16.000% 14-NOV-2030		15.700	105.092	5,000,000,000.000	5,254,600,000
22-AUG	17.000% 03-APR-2031		16.000	110.146	10,000,000.000	11,014,583
22-AUG	14.375% 03-FEB-2033		14.747	98.499	250,000,000.000	246,247,500
22-AUG	14.375% 03-FEB-2033		15.650	94.390	1,070,000,000.000	1,009,973,000
22-AUG	14.375% 03-FEB-2033		15.810	93.687	2,000,000,000.000	1,873,740,000
22-AUG	14.375% 03-FEB-2033		14.747	98.499	100,000,000.000	98,499,000
22-AUG	14.375% 03-FEB-2033		15.650	94.390	2,000,000,000.000	1,887,800,000
22-AUG	14.375% 03-FEB-2033		15.650	94.390	2,000,000,000.000	1,887,800,000
22-AUG	14.375% 03-FEB-2033		15.810	93.687	1,000,000,000.000	936,870,000
22-AUG	14.375% 03-FEB-2033		15.650	94.390	1,000,000,000.000	943,900,000
22-AUG	14.375% 03-FEB-2033		15.810	93.687	2,000,000,000.000	1,873,740,000
22-AUG	14.375% 03-FEB-2033		15.820	93.644	5,000,000,000.000	4,682,200,000

22-AUG	14.250% 22-JUN-2034		16.725	90.098	95,000,000.000	85,593,100
22-AUG	14.250% 22-JUN-2034		16.725	90.098	45,000,000.000	40,544,100
22-AUG	16.000% 14-MAY-2037		15.655	105.500	5,000,000,000.000	5,275,000,000
22-AUG	16.000% 14-MAY-2037		15.652	105.516	5,000,000,000.000	5,275,800,000
22-AUG	16.000% 14-MAY-2037		15.615	105.722	5,000,000,000.000	5,286,100,000
22-AUG	16.000% 14-MAY-2037		15.618	105.705	5,000,000,000.000	5,285,250,000
22-AUG	15.800% 23-JUN-2039		15.200	105.273	4,400,000,000.000	4,632,012,000
22-AUG	15.800% 23-JUN-2039		15.650	102.627	4,400,000.000	4,515,588
22-AUG	15.800% 23-JUN-2039		15.203	105.255	4,400,000,000.000	4,631,220,000
22-AUG	15.800% 23-JUN-2039		15.650	102.627	20,500,000.000	21,038,535
22-AUG	15.800% 23-JUN-2039		15.650	102.627	2,500,000.000	2,565,675
22-AUG	15.800% 23-JUN-2039		15.797	101.787	270,000,000.000	274,824,900
22-AUG	17.500% 01-NOV-2040		16.000	112.897	130,000,000.000	146,766,100
22-AUG	17.500% 01-NOV-2040		15.600	115.412	2,000,000.000	2,308,235
22-AUG	17.500% 01-NOV-2040		16.100	112.284	229,100,000.000	257,242,644
22-AUG	17.750% 08-MAY-2042		16.250	112.666	30,000,000.000	33,799,800
22-AUG	18.500% 14-AUG-2042		14.500	133.893	1,668,200,000.000	2,233,603,026
22-AUG	18.500% 14-AUG-2042		16.000	123.165	150,000,000.000	184,747,500
22-AUG	18.500% 14-AUG-2042		14.500	133.893	1,668,200,000.000	2,233,603,026
22-AUG	18.500% 14-AUG-2042		15.000	130.130	5,000,000.000	6,506,500
22-AUG	15.000% 18-JUN-2043		16.300	94.117	70,000,000.000	65,882,001
22-AUG	15.000% 18-JUN-2043		16.997	90.467	4,700,000,000.000	4,251,949,000
22-AUG	15.000% 18-JUN-2043		16.000	95.771	5,300,000,000.000	5,075,863,000
22-AUG	15.000% 18-JUN-2043		15.670	97.653	50,000,000.000	48,826,500
22-AUG	15.000% 18-JUN-2043		16.000	95.771	150,000,000.000	143,656,500
22-AUG	15.000% 18-JUN-2043		16.000	95.771	250,000,000.000	239,427,500
22-AUG	15.000% 18-JUN-2043		16.010	95.715	442,200,000.000	423,251,730
22-AUG	15.000% 18-JUN-2043		16.000	95.771	730,000,000.000	699,128,300

22-AUG	15.000% 18-JUN-2043		16.000	95.770	5,000,000.000	4,788,500
22-AUG	15.000% 18-JUN-2043		16.010	95.715	351,300,000.000	336,246,795
22-AUG	15.000% 18-JUN-2043		16.000	95.771	835,000,000.000	799,687,850
22-AUG	15.000% 18-JUN-2043		16.000	95.771	310,000,000.000	296,890,100
22-AUG	15.000% 18-JUN-2043		16.010	95.715	2,495,200,000.000	2,388,280,680
22-AUG	15.000% 18-JUN-2043		16.490	93.096	8,000,000,000.000	7,447,680,000
22-AUG	15.000% 18-JUN-2043		15.670	97.653	40,000,000.000	39,061,200
22-AUG	15.000% 18-JUN-2043		16.000	95.771	625,000,000.000	598,568,750
22-AUG	15.000% 18-JUN-2043		16.010	95.715	516,500,000.000	494,367,975
22-AUG	15.000% 18-JUN-2043		16.010	95.715	153,000,000.000	146,443,950
22-AUG	15.000% 18-JUN-2043		16.010	95.715	610,600,000.000	584,435,790
22-AUG	15.000% 18-JUN-2043		16.010	95.715	302,700,000.000	289,729,305
22-AUG	15.000% 18-JUN-2043		16.010	95.715	600,900,000.000	575,151,435
22-AUG	15.000% 18-JUN-2043		16.010	95.715	1,406,700,000.000	1,346,422,905
22-AUG	15.000% 18-JUN-2043		16.010	95.715	1,000,000,000.000	957,150,000
22-AUG	15.000% 18-JUN-2043		16.000	95.771	150,000,000.000	143,657,211
22-AUG	15.000% 18-JUN-2043		16.000	95.771	200,000,000.000	191,542,000
22-AUG	15.000% 18-JUN-2043		15.670	97.653	2,500,000.000	2,441,325
22-AUG	15.000% 18-JUN-2043		15.800	96.904	15,500,000.000	15,020,120
22-AUG	15.000% 18-JUN-2043		15.670	97.653	84,000,000.000	82,028,520
22-AUG	15.000% 18-JUN-2043		16.000	95.771	4,636,100,000.000	4,440,039,331
22-AUG	15.000% 18-JUN-2043		16.000	95.771	835,000,000.000	799,687,850
22-AUG	15.000% 18-JUN-2043		16.010	95.715	5,000,000,000.000	4,785,750,000
22-AUG	15.000% 18-JUN-2043		16.257	94.349	200,000,000.000	188,698,000
22-AUG	15.000% 18-JUN-2043		16.490	93.096	8,000,000,000.000	7,447,680,000
22-AUG	15.000% 18-JUN-2043		15.273	100.008	200,000,000.000	200,016,000
22-AUG	15.000% 18-JUN-2043		16.010	95.715	2,213,500,000.000	2,118,651,525
22-AUG	15.000% 18-JUN-2043		16.157	94.897	200,000,000.000	189,794,000

22-AUG	15.000% 18-JUN-2043		16.010	95.715	843,500,000.000	807,356,025
22-AUG	15.000% 18-JUN-2043		17.000	90.452	4,700,000,000.000	4,251,244,000
22-AUG	15.000% 18-JUN-2043		15.273	100.008	200,000,000.000	200,016,000
22-AUG	15.000% 18-JUN-2043		16.000	95.771	415,000,000.000	397,449,650
22-AUG	15.000% 18-JUN-2043		16.000	95.771	400,000,000.000	383,084,000
TOTAL					163,683,200,000	