

Government Securities Daily Secondary Market Report for 26-August-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
26-AUG	0.000% 13-FEB-2025	12.500	12.916	94.468	105,100,000.000	99,285,868.000
26-AUG	0.000% 30-JAN-2025	12.450	12.894	94.917	1,054,000,000.000	1,000,425,180.000
26-AUG	0.000% 13-MAR-2025	12.351	12.697	93.691	50,000,000.000	46,845,500.000
26-AUG	0.000% 13-MAR-2025	12.351	12.697	93.691	50,000,000.000	46,845,500.000
26-AUG	0.000% 05-JUN-2025	12.000	12.158	91.488	10,000,000,000.000	9,148,800,000.000
26-AUG	0.000% 13-FEB-2025	11.011	11.334	95.094	105,100,000.000	99,944,098.000
26-AUG	0.000% 07-NOV-2024	10.251	10.680	97.991	30,000,000,000.000	29,397,300,000.000
26-AUG	0.000% 08-MAY-2025	10.500	10.663	93.166	10,000,000,000.000	9,316,600,000.000
26-AUG	0.000% 21-NOV-2024	8.462	8.738	98.023	102,000,000.000	99,983,460.000
26-AUG	0.000% 19-DEC-2024	7.020	7.191	97.836	13,000,000,000.000	12,718,680,000.000
26-AUG	0.000% 02-JAN-2025	7.020	7.180	97.579	2,000,000,000.000	1,951,580,000.000
26-AUG	0.000% 19-DEC-2024	7.000	7.170	97.842	13,000,000,000.000	12,719,460,000.000
26-AUG	0.000% 02-JAN-2025	6.999	7.159	97.586	2,000,000,000.000	1,951,720,000.000
26-AUG	14.250% 22-JUN-2034		15.750	94.633	1,678,900,000.000	1,588,793,437.000
26-AUG	14.375% 03-FEB-2033		14.850	98.172	15,400,000.000	15,118,488.000
26-AUG	14.375% 03-FEB-2033		15.200	96.561	4,600,000.000	4,441,806.000
26-AUG	14.375% 03-FEB-2033		14.698	98.883	50,000,000.000	49,441,500.000
26-AUG	14.125% 13-JAN-2028		14.700	99.977	10,000,000,000.000	9,997,700,000.000
26-AUG	14.125% 13-JAN-2028		15.200	98.700	10,000,000,000.000	9,870,000,000.000
26-AUG	17.000% 16-JAN-2025		11.890	103.687	75,000,000,000.000	77,765,250,000.000
26-AUG	17.000% 16-JAN-2025		11.874	103.693	50,000,000,000.000	51,846,500,000.000
26-AUG	16.250% 08-NOV-2035		15.200	109.743	18,300,000.000	20,082,969.000
26-AUG	17.500% 01-NOV-2040		16.884	107.866	100,000,000.000	107,866,000.000
26-AUG	16.000% 14-MAY-2037		16.000	103.791	5,000,000.000	5,189,565.000
26-AUG	17.750% 08-MAY-2042		16.500	111.326	12,600,000.000	14,027,022.000

26-AUG	15.000% 18-JUN-2043		16.500	93.205	3,365,100,000.000	3,136,441,455.000
26-AUG	15.000% 18-JUN-2043		15.521	98.688	10,000,000.000	9,868,800.000
26-AUG	15.000% 18-JUN-2043		15.621	98.100	20,000,000.000	19,620,000.000
26-AUG	15.000% 18-JUN-2043		15.621	98.100	10,000,000.000	9,810,000.000
26-AUG	14.250% 23-AUG-2029		15.000	104.426	290,000,000.000	302,835,400.000
26-AUG	15.000% 18-JUN-2043		16.122	95.255	518,900,000.000	494,278,195.000
26-AUG	15.000% 18-JUN-2043		16.122	95.255	444,300,000.000	423,217,965.000
26-AUG	18.500% 14-AUG-2042		17.146	116.212	210,000,000.000	244,045,200.000
26-AUG	15.800% 23-JUN-2039		15.046	106.376	40,000,000.000	42,550,400.000
26-AUG	15.000% 18-JUN-2043		15.920	96.384	1,037,600,000.000	1,000,080,384.000
			TOTAL		234,296,900,000	235,564,628,192