

Government Securities Daily Secondary Market Report for 01-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
01-OCT	0.000% 24-APR-2025	13.062	13.434	93.165	32,200,000.000	29,999,130.000
01-OCT	0.000% 11-SEP-2025	13.037	13.082	89.029	449,300,000.000	400,007,297.000
01-OCT	0.000% 02-JAN-2025	11.302	11.786	97.201	21,000,000.000	20,412,210.000
01-OCT	0.000% 31-JUL-2025	11.009	11.110	91.626	5,000,000,000.000	4,581,300,000.000
01-OCT	0.000% 31-JUL-2025	10.999	11.100	91.633	5,000,000,000.000	4,581,650,000.000
01-OCT	0.000% 14-AUG-2025	11.011	11.088	91.272	15,000,000,000.000	13,690,800,000.000
01-OCT	0.000% 14-AUG-2025	11.000	11.077	91.280	15,000,000,000.000	13,692,000,000.000
01-OCT	0.000% 10-OCT-2024	10.490	11.045	99.742	30,000,000,000.000	29,922,600,000.000
01-OCT	0.000% 10-OCT-2024	9.675	10.146	99.762	30,000,000,000.000	29,928,600,000.000
01-OCT	14.250% 23-AUG-2029		15.600	96.738	3,000,000,000.000	2,902,140,000.000
01-OCT	15.800% 23-JUN-2039		16.400	100.180	1,000,000,000.000	1,001,800,000.000
01-OCT	14.250% 23-AUG-2029		14.300	101.083	975,000,000.000	985,563,884.000
01-OCT	14.250% 23-AUG-2029		15.300	97.718	30,000,000.000	29,315,400.000
01-OCT	14.250% 23-AUG-2029		15.012	98.673	1,216,200,000.000	1,200,061,026.000
01-OCT	14.250% 23-AUG-2029		15.600	96.738	3,000,000,000.000	2,902,140,000.000
01-OCT	14.250% 23-AUG-2029		14.500	100.398	975,000,000.000	978,880,500.000
01-OCT	14.250% 23-AUG-2029		15.500	97.063	120,000,000.000	116,475,600.000
01-OCT	14.250% 23-AUG-2029		15.674	96.498	975,000,000.000	940,855,500.000
01-OCT	14.250% 23-AUG-2029		15.675	96.495	975,000,000.000	940,826,250.000
01-OCT	14.250% 23-AUG-2029		15.500	97.063	220,000,000.000	213,538,600.000
01-OCT	14.250% 23-AUG-2029		15.500	97.063	7,660,000,000.000	7,435,025,800.000
01-OCT	14.250% 23-AUG-2029		15.400	97.390	40,000,000.000	38,956,000.000
01-OCT	14.250% 23-AUG-2029		14.800	99.382	120,000,000.000	119,258,400.000
01-OCT	17.000% 16-JAN-2025		11.359	105.033	12,400,000,000.000	13,024,092,000.000
01-OCT	17.000% 16-JAN-2025		10.664	105.236	14,260,000,000.000	15,006,653,600.000
01-OCT	14.125% 13-JAN-2028		14.750	101.264	34,000,000.000	34,429,760.000

01-OCT	14.125% 13-JAN-2028		15.750	98.790	10,200,000.000	10,076,580.000
01-OCT	14.125% 13-JAN-2028		14.750	101.264	10,000,000.000	10,126,400.000
01-OCT	14.125% 13-JAN-2028		15.750	98.790	35,100,000.000	34,675,290.000
01-OCT	14.375% 03-FEB-2033		15.030	98.744	27,500,000.000	27,154,600.000
01-OCT	14.375% 03-FEB-2033		14.934	99.185	372,000,000.000	368,968,200.000
01-OCT	14.375% 03-FEB-2033		15.500	96.627	50,000,000.000	48,313,500.000
01-OCT	14.250% 22-JUN-2034		15.000	99.639	400,000,000.000	398,556,000.000
01-OCT	17.500% 01-NOV-2040		17.129	108.236	15,000,000.000	16,235,400.000
01-OCT	14.000% 29-MAY-2025		21.250	100.438	1,500,000,000.000	1,506,570,000.000
01-OCT	14.000% 29-MAY-2025		14.565	104.372	1,500,000,000.000	1,565,580,000.000
01-OCT	14.000% 29-MAY-2025		13.750	104.871	30,000,000,000.000	31,461,300,000.000
01-OCT	16.000% 14-MAY-2037		16.000	105.383	100,000,000.000	105,383,405.000
01-OCT	16.000% 14-MAY-2037		16.000	105.383	18,100,000.000	19,074,323.000
01-OCT	16.000% 14-MAY-2037		16.000	105.383	15,000,000.000	15,807,450.000
01-OCT	16.000% 14-MAY-2037		16.200	104.320	25,000,000.000	26,080,000.000
01-OCT	16.000% 14-MAY-2037		16.172	104.467	19,200,000.000	20,057,664.000
01-OCT	16.000% 14-MAY-2037		16.000	105.383	20,000,000.000	21,076,600.000
01-OCT	16.000% 14-MAY-2037		16.200	104.320	50,000,000.000	52,159,927.000
01-OCT	15.000% 18-JUN-2043		16.137	96.642	20,700,000.000	20,004,894.000
01-OCT	15.000% 18-JUN-2043		16.750	93.367	5,000,000.000	4,668,350.000
01-OCT	15.000% 18-JUN-2043		16.000	97.405	400,000,000.000	389,620,000.000
01-OCT	15.000% 18-JUN-2043		15.857	98.212	120,000,000.000	117,854,400.000
01-OCT	15.000% 18-JUN-2043		15.715	99.024	17,000,000.000	16,834,080.000
01-OCT	15.000% 18-JUN-2043		17.400	90.110	4,900,000.000	4,415,390.000
01-OCT	15.000% 18-JUN-2043		16.500	94.678	210,000,000.000	198,823,800.000
01-OCT	18.500% 14-AUG-2042		15.207	121.372	1,026,200,000.000	1,245,519,464.000
01-OCT	13.500% 09-JUL-2026		15.356	100.189	30,000,000,000.000	30,056,700,000.000
01-OCT	13.500% 09-JUL-2026		14.750	101.090	200,000,000.000	202,180,660.000

01-OCT	15.800% 23-JUN-2039		16.400	100.180	30,000,000.000	30,054,000.000
01-OCT	15.800% 23-JUN-2039		16.210	101.207	1,000,000,000.000	1,012,070,000.000
01-OCT	15.800% 23-JUN-2039		15.600	104.629	1,000,000,000.000	1,046,290,000.000
01-OCT	15.800% 23-JUN-2039		16.390	100.234	1,000,000,000.000	1,002,340,000.000
01-OCT	15.800% 23-JUN-2039		15.808	103.442	300,000,000.000	310,326,000.000
01-OCT	15.800% 23-JUN-2039		15.808	103.442	600,000,000.000	620,652,000.000
01-OCT	15.800% 23-JUN-2039		15.808	103.442	50,000,000.000	51,721,000.000
01-OCT	15.800% 23-JUN-2039		16.200	101.261	1,000,000,000.000	1,012,613,000.000
01-OCT	15.800% 23-JUN-2039		15.808	103.442	50,000,000.000	51,721,000.000
01-OCT	15.800% 23-JUN-2039		16.398	100.190	1,250,000,000.000	1,252,375,000.000
01-OCT	15.800% 23-JUN-2039		16.300	100.718	20,000,000.000	20,143,600.000
01-OCT	15.800% 23-JUN-2039		15.808	103.442	1,000,000,000.000	1,034,420,000.000
01-OCT	15.800% 23-JUN-2039		15.600	104.629	1,000,000,000.000	1,046,290,000.000
01-OCT	15.800% 23-JUN-2039		16.500	99.647	100,000,000.000	99,647,000.000
01-OCT	15.800% 23-JUN-2039		15.730	103.882	30,000,000.000	31,164,600.000
01-OCT	14.250% 23-AUG-2029		14.502	100.390	200,000,000.000	200,780,000.000
			TOTAL		222,303,600,000	221,503,804,534