

Government Securities Daily Secondary Market Report for 07-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
07-OCT	0.000% 13-FEB-2025	11.420	11.900	95.964	20,000,000,000	19,192,800,000
07-OCT	0.000% 25-SEP-2025	10.753	12.000	89.601	11,200,000	10,035,312
07-OCT	0.000% 10-APR-2025	11.485	12.195	94.179	3,500,500,000	3,296,735,895
07-OCT	0.000% 25-SEP-2025	11.548	12.999	88.832	112,600,000	100,024,832
07-OCT	14.250% 22-JUN-2034			95.156	1,849,000,000	1,759,434,440
07-OCT	14.250% 22-JUN-2034			95.156	687,100,000	653,816,876
07-OCT	14.250% 22-JUN-2034			95.156	4,946,400,000	4,706,796,384
07-OCT	14.250% 22-JUN-2034			95.156	924,700,000	879,907,532
07-OCT	14.250% 22-JUN-2034			95.156	891,600,000	848,410,896
07-OCT	14.250% 22-JUN-2034			95.156	234,400,000	223,045,664
07-OCT	14.250% 22-JUN-2034			95.156	17,225,800,000	16,391,382,248
07-OCT	14.250% 22-JUN-2034			95.156	1,441,400,000	1,371,578,584
07-OCT	14.250% 22-JUN-2034			95.156	1,128,600,000	1,073,930,616
07-OCT	14.250% 22-JUN-2034			95.156	121,600,000	115,709,696
07-OCT	14.250% 22-JUN-2034			94.030	35,000,000,000	32,910,500,000
07-OCT	15.000% 18-JUN-2043			95.272	121,700,000	115,946,024
07-OCT	15.000% 18-JUN-2043			95.272	1,848,100,000	1,760,721,832
07-OCT	15.000% 18-JUN-2043			95.272	1,440,600,000	1,372,488,432
07-OCT	15.000% 18-JUN-2043			95.272	891,100,000	848,968,792
07-OCT	15.000% 18-JUN-2043			95.272	17,232,300,000	16,417,556,856
07-OCT	15.000% 18-JUN-2043			95.272	924,300,000	880,599,096
07-OCT	15.000% 18-JUN-2043			95.272	234,300,000	223,222,296

07-OCT	15.000% 18-JUN-2043			95.272	4,943,800,000	4,710,057,136
07-OCT	15.000% 18-JUN-2043			95.272	1,128,000,000	1,074,668,160
07-OCT	14.125% 13-JAN-2028			100.013	5,000,000,000	5,000,650,000
07-OCT	14.125% 13-JAN-2028			99.646	40,000,000	39,858,400
07-OCT	14.125% 13-JAN-2028			99.891	5,000,000,000	4,994,550,000
07-OCT	14.375% 03-FEB-2033			95.117	3,200,000	3,043,744
07-OCT	16.000% 14-MAY-2037			105.920	500,000,000	529,600,000
07-OCT	15.000% 18-JUN-2043			95.999	320,000,000	307,196,800
07-OCT	15.000% 18-JUN-2043			92.971	107,600,000	100,036,796
07-OCT	14.125% 13-JAN-2028			100.013	1,000,000,000	1,000,130,000
07-OCT	14.125% 13-JAN-2028			100.013	2,000,000,000	2,000,260,000
07-OCT	14.125% 13-JAN-2028			100.013	2,000,000,000	2,000,260,000
07-OCT	15.000% 18-JUN-2043			96.545	20,000,000	19,309,000
07-OCT	15.800% 23-JUN-2039			102.567	334,000,000	342,573,780
07-OCT	14.250% 23-AUG-2029			98.048	50,000,000	49,024,000
07-OCT	14.250% 23-AUG-2029			97.956	1,200,000,000	1,175,472,000
07-OCT	15.800% 23-JUN-2039			100.979	1,250,000,000	1,262,237,500
07-OCT	15.800% 23-JUN-2039			101.522	1,000,000,000	1,015,220,000
07-OCT	15.800% 23-JUN-2039			101.795	1,000,000,000	1,017,950,000
07-OCT	15.800% 23-JUN-2039			101.795	1,000,000,000	1,017,950,000
07-OCT	15.800% 23-JUN-2039			100.979	1,250,000,000	1,262,237,500
07-OCT	15.800% 23-JUN-2039			100.979	1,250,000,000	1,262,237,500
07-OCT	15.800% 23-JUN-2039			100.979	1,250,000,000	1,262,237,500
07-OCT	15.000% 18-JUN-2043			95.460	1,000,000,000	954,600,000
07-OCT	13.500% 09-JUL-2026			100.222	3,000,000,000	3,006,660,000
07-OCT	15.800% 23-JUN-2039			102.070	1,000,000,000	1,020,700,000
07-OCT	14.375% 03-FEB-2033			93.625	40,000,000	37,450,000
07-OCT	15.800% 23-JUN-2039			102.567	353,600,000	362,676,912

07-OCT	14.125% 13-JAN-2028			100.878	5,000,000,000	5,043,900,000
07-OCT	14.125% 13-JAN-2028			100.878	5,000,000,000	5,043,900,000
07-OCT	15.000% 18-JUN-2043			92.971	300,000,000	278,913,000
07-OCT	18.500% 14-AUG-2042			119.597	1,026,200,000	1,227,304,414
07-OCT	14.000% 29-MAY-2025			104.895	50,000,000,000	52,447,500,000
07-OCT	14.125% 13-JAN-2028			100.013	2,000,000,000	2,000,260,000
07-OCT	14.125% 13-JAN-2028			100.013	1,000,000,000	1,000,130,000
07-OCT	14.125% 13-JAN-2028			100.013	2,000,000,000	2,000,260,000
07-OCT	15.000% 18-JUN-2043			95.460	4,000,000,000	3,818,400,000
07-OCT	15.800% 23-JUN-2039			102.623	1,000,000,000	1,026,230,000
07-OCT	15.000% 18-JUN-2043			92.806	550,000,000	510,433,000
07-OCT	15.000% 18-JUN-2043			92.806	550,000,000	510,433,000
07-OCT	14.250% 22-JUN-2034			95.156	5,000,000,000	4,757,800,000
07-OCT	15.800% 23-JUN-2039			102.567	610,000,000	625,658,700
07-OCT	15.800% 23-JUN-2039			102.567	2,383,100,000	2,444,274,177
07-OCT	14.125% 13-JAN-2028			99.523	5,000,000,000	4,976,150,000
07-OCT	14.250% 22-JUN-2034			98.232	50,900,000	50,000,088
07-OCT	15.000% 18-JUN-2043			96.969	65,000,000	63,029,850
07-OCT	15.000% 18-JUN-2043			92.987	300,000,000	278,961,000
07-OCT	15.000% 18-JUN-2043			97.653	1,000,000	976,530
07-OCT	15.000% 18-JUN-2043			96.545	250,000,000	241,362,500
07-OCT	15.000% 18-JUN-2043			96.545	500,000,000	482,725,000
07-OCT	15.000% 18-JUN-2043			100.425	5,000,000	5,021,271
07-OCT	15.000% 18-JUN-2043			97.373	1,000,000,000	973,730,000
07-OCT	15.000% 18-JUN-2043			96.545	250,000,000	241,362,500
07-OCT	15.800% 23-JUN-2039			102.623	12,825,000,000	13,161,399,750
07-OCT	14.375% 03-FEB-2033			96.588	42,000,000	40,566,960
07-OCT	15.000% 18-JUN-2043			94.135	100,000,000	94,135,000

07-OCT	14.250% 23-AUG-2029			97.792	10,000,000	9,779,200
07-OCT	16.375% 04-MAR-2032			101.273	5,000,000	5,063,650
07-OCT	16.000% 14-MAY-2037			104.588	30,000,000	31,376,400
07-OCT	16.000% 14-MAY-2037			100.908	8,000,000	8,072,640
07-OCT	15.800% 23-JUN-2039			102.567	1,711,800,000	1,755,741,906
07-OCT	15.800% 23-JUN-2039			102.567	299,000,000	306,675,330
07-OCT	15.800% 23-JUN-2039			102.567	375,500,000	385,139,085
07-OCT	15.800% 23-JUN-2039			102.567	638,700,000	655,095,429
07-OCT	15.800% 23-JUN-2039			102.567	436,100,000	447,294,687
07-OCT	15.800% 23-JUN-2039			102.567	387,400,000	397,344,558
07-OCT	15.800% 23-JUN-2039			102.070	5,000,000	5,103,500
07-OCT	15.800% 23-JUN-2039			102.567	590,600,000	605,760,702
07-OCT	15.800% 23-JUN-2039			102.567	153,400,000	157,337,778
07-OCT	15.800% 23-JUN-2039			102.567	374,300,000	383,908,281
07-OCT	15.800% 23-JUN-2039			102.567	138,000,000	141,542,460
07-OCT	15.800% 23-JUN-2039			102.567	598,800,000	614,171,196
07-OCT	15.800% 23-JUN-2039			102.567	1,352,900,000	1,387,628,943
07-OCT	15.800% 23-JUN-2039			102.346	5,000,000,000	5,117,300,000
07-OCT	15.000% 18-JUN-2043			96.490	1,000,000,000	964,900,000
07-OCT	15.800% 23-JUN-2039			102.567	509,400,000	522,476,298
07-OCT	14.125% 13-JAN-2028			98.916	45,500,000	45,006,780
07-OCT	15.000% 18-JUN-2043			96.545	5,000,000	4,827,250
07-OCT	17.000% 03-APR-2031			118.218	29,600,000	34,992,528
07-OCT	14.125% 13-JAN-2028			102.131	24,500,000	25,022,095
07-OCT	16.000% 14-NOV-2030			109.084	916,800,000	1,000,082,112
07-OCT	15.000% 18-JUN-2043			98.660	74,200,000	73,205,720
07-OCT	15.000% 18-JUN-2043			94.884	927,500,000	880,049,100
07-OCT	15.000% 18-JUN-2043			97.488	9,000,000	8,773,920

07-OCT	13.500% 09-JUL-2026			101.842	98,200,000	100,008,844
07-OCT	13.500% 09-JUL-2026			100.818	35,000,000,000	35,286,300,000
07-OCT	13.500% 09-JUL-2026			100.797	300,000	302,391
07-OCT	13.500% 09-JUL-2026			100.662	5,000,000,000	5,033,100,000
07-OCT	15.800% 23-JUN-2039			105.252	33,300,000	35,048,916
07-OCT	15.800% 23-JUN-2039			100.979	5,000,000,000	5,048,950,000
07-OCT	15.800% 23-JUN-2039			104.184	96,000,000	100,016,640
07-OCT	15.800% 23-JUN-2039			101.940	29,500,000	30,072,300
07-OCT	14.250% 23-AUG-2029			100.800	500,000,000	504,000,000
07-OCT	14.250% 22-JUN-2034			95.156	5,000,000,000	4,757,800,000
07-OCT	14.250% 22-JUN-2034			94.929	5,000,000,000	4,746,450,000
07-OCT	14.250% 22-JUN-2034			95.129	30,000,000,000	28,538,700,000
07-OCT	14.000% 29-MAY-2025			105.080	30,000,000,000	31,524,000,000
07-OCT	15.000% 18-JUN-2043			98.985	500,000,000	494,925,000
07-OCT	15.000% 18-JUN-2043			98.985	50,000,000	49,492,500
07-OCT	15.000% 18-JUN-2043			95.729	5,000,000,000	4,786,450,000
07-OCT	13.500% 09-JUL-2026			100.883	5,000,000,000	5,044,150,000
07-OCT	15.800% 23-JUN-2039			101.522	130,000,000	131,978,600
07-OCT	14.375% 03-FEB-2033			97.757	10,000,000,000	9,775,700,000
07-OCT	14.125% 13-JAN-2028			100.875	1,000,000,000	1,008,750,000
07-OCT	14.125% 13-JAN-2028			100.875	2,000,000,000	2,017,500,000
07-OCT	14.125% 13-JAN-2028			100.875	2,000,000,000	2,017,500,000
07-OCT	14.125% 13-JAN-2028			100.875	1,000,000,000	1,008,750,000
07-OCT	14.125% 13-JAN-2028			100.875	2,000,000,000	2,017,500,000
07-OCT	14.125% 13-JAN-2028			100.875	2,000,000,000	2,017,500,000
07-OCT	15.800% 23-JUN-2039			102.567	1,578,400,000	1,618,917,528
07-OCT	18.500% 14-AUG-2042			119.597	1,026,200,000	1,227,304,414
07-OCT	15.800% 23-JUN-2039			102.290	1,250,000,000	1,278,625,000

07-OCT	15.800% 23-JUN-2039			102.290	1,250,000,000	1,278,625,000
07-OCT	15.800% 23-JUN-2039			102.290	1,250,000,000	1,278,625,000
07-OCT	15.800% 23-JUN-2039			102.290	1,250,000,000	1,278,625,000
			TOTAL		418,313,600,000	415,336,614,452