

Government Securities Daily Secondary Market Report for 14-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
14-OCT	0.000% 10-OCT-2025	14.381	14.391	87.548	1,599,200,000	1,400,067,616
14-OCT	0.000% 11-APR-2025	13.219	13.664	93.912	60,000,000	56,347,200
14-OCT	0.000% 22-MAY-2025	13.040	13.375	92.713	38,300,000	35,509,079
14-OCT	0.000% 27-MAR-2025	12.030	12.430	94.872	3,000,000,000	2,846,160,000
14-OCT	0.000% 27-MAR-2025	12.010	12.409	94.880	3,000,000,000	2,846,400,000
14-OCT	0.000% 11-APR-2025	12.030	12.399	94.429	3,000,000,000	2,832,870,000
14-OCT	0.000% 11-APR-2025	12.009	12.377	94.438	3,000,000,000	2,833,140,000
14-OCT	0.000% 10-APR-2025	12.001	12.370	94.471	31,800,000	30,041,778
14-OCT	0.000% 25-SEP-2025	12.001	12.037	89.786	5,000,000	4,489,300
14-OCT	0.000% 25-SEP-2025	12.001	12.037	89.786	4,500,000	4,040,370
14-OCT	0.000% 25-SEP-2025	12.001	12.037	89.786	66,900,000	60,066,834
14-OCT	0.000% 07-NOV-2024	9.719	10.173	99.365	30,000,000,000	29,809,500,000
14-OCT	17.000% 03-APR-2031		15.490	106.228	150,000,000	159,342,000
14-OCT	14.125% 13-JAN-2028		15.612	99.660	25,000,000,000	24,915,000,000
14-OCT	14.125% 13-JAN-2028		15.612	99.660	25,000,000,000	24,915,000,000
14-OCT	14.125% 13-JAN-2028		15.000	101.159	350,000,000	354,056,500
14-OCT	14.125% 13-JAN-2028		15.177	100.721	30,000,000,000	30,216,300,000
14-OCT	14.125% 13-JAN-2028		15.600	99.689	25,000,000,000	24,922,250,000
14-OCT	14.125% 13-JAN-2028		15.600	99.689	25,000,000,000	24,922,250,000
14-OCT	14.375% 03-FEB-2033		15.009	99.352	60,000,000	59,611,200
14-OCT	16.375% 04-MAR-2032		16.300	101.710	3,000,000	3,051,300
14-OCT	14.250% 22-JUN-2034		15.800	96.354	224,200,000	216,025,668
14-OCT	14.250% 22-JUN-2034		15.800	96.354	232,500,000	224,023,050

14-OCT	14.250% 22-JUN-2034		15.800	96.354	4,331,800,000	4,173,862,572
14-OCT	14.250% 22-JUN-2034		15.800	96.354	58,900,000	56,752,506
14-OCT	14.250% 22-JUN-2034		15.800	96.354	138,100,000	133,064,874
14-OCT	14.250% 22-JUN-2034		15.800	96.354	1,243,800,000	1,198,451,052
14-OCT	14.250% 22-JUN-2034		15.800	96.354	172,800,000	166,499,712
14-OCT	14.250% 22-JUN-2034		15.826	96.233	868,700,000	835,976,071
14-OCT	14.250% 22-JUN-2034		15.800	96.354	283,800,000	273,452,652
14-OCT	14.250% 22-JUN-2034		15.800	96.354	362,500,000	349,283,250
14-OCT	14.250% 22-JUN-2034		16.249	94.317	5,000,000,000	4,715,850,000
14-OCT	14.250% 22-JUN-2034		15.800	96.354	465,000,000	448,046,100
14-OCT	14.000% 29-MAY-2025		13.742	105.375	65,000,000,000	68,493,750,000
14-OCT	14.000% 29-MAY-2025		13.782	105.352	50,000,000,000	52,675,920,000
14-OCT	14.000% 29-MAY-2025		13.742	105.375	60,000,000,000	63,225,000,000
14-OCT	14.000% 29-MAY-2025		14.187	105.116	50,000,000,000	52,558,000,000
14-OCT	14.000% 29-MAY-2025		13.741	105.375	40,000,000,000	42,150,000,000
14-OCT	14.000% 29-MAY-2025		13.699	105.400	40,000,000,000	42,160,000,000
14-OCT	16.000% 14-MAY-2037		15.925	106.368	100,000,000	106,368,000
14-OCT	16.000% 14-MAY-2037		16.942	101.117	8,000,000	8,089,360
14-OCT	15.000% 18-JUN-2043		16.000	97.942	120,000,000	117,530,400
14-OCT	15.000% 18-JUN-2043		16.000	97.942	1,730,000,000	1,694,396,600
14-OCT	15.000% 18-JUN-2043		16.000	97.942	400,000,000	391,768,000

14-OCT	15.000% 18-JUN-2043		16.100	97.385	311,700,000	303,549,045
14-OCT	15.000% 18-JUN-2043		16.400	95.750	3,000,000,000	2,872,500,000
14-OCT	15.000% 18-JUN-2043		15.503	100.801	3,900,000	3,931,236
14-OCT	15.000% 18-JUN-2043		16.400	95.750	3,000,000,000	2,872,500,000
14-OCT	15.000% 18-JUN-2043		16.300	96.289	300,000,000	288,867,000
14-OCT	15.000% 18-JUN-2043		16.000	97.942	700,000,000	685,594,000
14-OCT	15.000% 18-JUN-2043		16.100	97.385	185,200,000	180,357,020
14-OCT	15.000% 18-JUN-2043		16.000	97.942	500,000,000	489,710,000
14-OCT	15.000% 18-JUN-2043		16.100	97.385	308,400,000	300,335,340
14-OCT	15.000% 18-JUN-2043		16.100	97.385	5,964,300,000	5,808,333,555
14-OCT	15.000% 18-JUN-2043		15.722	99.521	112,000,000	111,463,520
14-OCT	15.000% 18-JUN-2043		16.010	97.886	5,000,000,000	4,894,300,000
14-OCT	15.000% 18-JUN-2043		15.000	103.847	300,000,000	311,541,000
14-OCT	15.000% 18-JUN-2043		15.722	99.521	9,000,000	8,956,890
14-OCT	15.000% 18-JUN-2043		16.000	97.942	400,000,000	391,768,000
14-OCT	15.000% 18-JUN-2043		16.000	97.942	700,000,000	685,594,000
14-OCT	15.000% 18-JUN-2043		16.100	97.385	498,600,000	485,561,610
14-OCT	15.000% 18-JUN-2043		16.300	96.289	2,100,000	2,022,069
14-OCT	15.000% 18-JUN-2043		15.800	99.073	80,800,000	80,050,984
14-OCT	15.000% 18-JUN-2043		16.875	93.260	10,000,000	9,326,000
14-OCT	15.000% 18-JUN-2043		16.100	97.385	623,300,000	607,000,705

14-OCT	15.000% 18-JUN-2043		16.100	97.385	1,667,500,000	1,623,894,875
14-OCT	15.000% 18-JUN-2043		16.000	97.942	204,300,000	200,095,506
14-OCT	15.000% 18-JUN-2043		16.000	97.942	20,000,000	19,588,400
14-OCT	15.000% 18-JUN-2043		16.000	97.942	130,000,000	127,324,600
14-OCT	15.000% 18-JUN-2043		16.100	97.385	237,700,000	231,484,145
14-OCT	15.000% 18-JUN-2043		16.123	97.261	964,500,000	938,082,345
14-OCT	15.000% 18-JUN-2043		16.100	97.385	380,500,000	370,549,925
14-OCT	15.000% 18-JUN-2043		16.150	97.109	300,000,000	291,327,000
14-OCT	15.000% 18-JUN-2043		16.100	97.385	79,000,000	76,934,150
14-OCT	15.000% 18-JUN-2043		16.000	97.942	300,000,000	293,826,000
14-OCT	18.500% 14-AUG-2042		17.042	110.018	146,000,000	160,626,280
14-OCT	15.800% 23-JUN-2039		15.444	106.096	500,000,000	530,480,000
14-OCT	15.800% 23-JUN-2039		16.306	101.250	20,000,000	20,250,000
			TOTAL		522,067,600,000	535,875,328,244