

Government Securities Daily Secondary Market Report for 15-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
15-OCT	0.000% 10-OCT-2025	14.440	14.454	87.533	29,000,000,000	25,384,570,000
15-OCT	0.000% 11-APR-2025	12.399	12.794	94.298	10,000,000	9,429,800
15-OCT	0.000% 11-SEP-2025	12.499	12.570	89.819	211,500,000	189,967,185
15-OCT	0.000% 24-OCT-2024	11.673	12.363	99.713	160,000,000	159,540,800
15-OCT	0.000% 24-OCT-2024	11.673	12.363	99.713	50,200,000	50,055,926
15-OCT	0.000% 24-OCT-2024	11.673	12.363	99.713	257,000,000	256,262,410
15-OCT	0.000% 24-OCT-2024	11.673	12.363	99.713	700,000,000	697,991,000
15-OCT	0.000% 27-FEB-2025	10.021	10.340	96.426	5,000,000,000	4,821,300,000
15-OCT	0.000% 27-FEB-2025	10.001	10.319	96.433	5,000,000,000	4,821,650,000
15-OCT	0.000% 10-APR-2025	10.020	10.279	95.366	10,000,000,000	9,536,600,000
15-OCT	0.000% 10-APR-2025	10.000	10.258	95.375	10,000,000,000	9,537,500,000
15-OCT	0.000% 10-APR-2025	10.000	10.258	95.375	23,100,000	22,031,617
15-OCT	0.000% 24-APR-2025	10.001	10.239	95.027	210,500,000	200,031,835
15-OCT	14.250% 23-AUG-2029		14.450	101.111	52,000,000	52,577,720
15-OCT	14.250% 23-AUG-2029		14.512	100.901	99,200,000	100,093,792
15-OCT	17.000% 03-APR-2031		15.511	106.184	2,523,000,000	2,679,022,320
15-OCT	17.000% 03-APR-2031		15.400	106.646	2,200,000,000	2,346,212,000
15-OCT	17.000% 03-APR-2031		15.500	106.228	2,200,000,000	2,337,016,000
15-OCT	14.125% 13-JAN-2028		15.182	100.751	30,000,000,000	30,225,300,000
15-OCT	14.125% 13-JAN-2028		14.510	102.420	627,400,000	642,583,080
15-OCT	14.125% 13-JAN-2028		14.510	102.420	386,200,000	395,546,040
15-OCT	14.125% 13-JAN-2028		14.510	102.420	1,760,800,000	1,803,411,360
15-OCT	14.125% 13-JAN-2028		14.510	102.420	398,400,000	408,041,280
15-OCT	14.125% 13-JAN-2028		14.510	102.420	1,616,900,000	1,656,028,980
15-OCT	14.125% 13-JAN-2028		14.510	102.420	385,000,000	394,317,000

15-OCT	14.125% 13-JAN-2028		14.510	102.420	141,900,000	145,333,980
15-OCT	14.125% 13-JAN-2028		14.510	102.420	607,500,000	622,201,500
15-OCT	14.125% 13-JAN-2028		14.510	102.420	209,500,000	214,569,900
15-OCT	14.125% 13-JAN-2028		14.500	102.445	6,133,600,000	6,283,566,520
15-OCT	16.000% 06-MAY-2027		15.521	107.937	50,000,000	53,968,554
15-OCT	14.375% 03-FEB-2033		16.907	91.242	13,000,000	11,861,460
15-OCT	16.375% 04-MAR-2032		16.500	100.913	43,300,000	43,695,329
15-OCT	14.250% 22-JUN-2034		15.800	96.394	258,800,000	249,467,672
15-OCT	14.250% 22-JUN-2034		16.400	93.688	50,200,000	47,031,376
15-OCT	14.250% 22-JUN-2034		15.100	99.707	30,000,000	29,912,100
15-OCT	14.250% 22-JUN-2034		15.750	96.625	258,800,000	250,065,500
15-OCT	14.250% 22-JUN-2034		15.800	96.394	30,000,000	28,918,200
15-OCT	17.500% 01-NOV-2040		16.450	112.797	3,000,000	3,383,910
15-OCT	14.000% 29-MAY-2025		14.216	105.139	40,000,000,000	42,055,600,000
15-OCT	14.000% 29-MAY-2025		13.707	105.433	40,000,000,000	42,173,200,000
15-OCT	15.000% 18-JUN-2043		16.350	96.060	1,000,000,000	960,600,000
15-OCT	15.000% 18-JUN-2043		15.729	99.522	30,000,000	29,856,600
15-OCT	15.000% 18-JUN-2043		16.300	96.331	85,000,000	81,881,350
15-OCT	15.000% 18-JUN-2043		16.007	97.942	40,000,000	39,176,800
15-OCT	15.000% 18-JUN-2043		15.729	99.522	8,000,000	7,961,760
15-OCT	15.000% 18-JUN-2043		16.300	96.331	35,000,000	33,715,850
15-OCT	15.000% 18-JUN-2043		16.500	95.257	120,000,000	114,308,400
15-OCT	15.000% 18-JUN-2043		16.400	95.791	1,003,000,000	960,783,730
15-OCT	15.000% 18-JUN-2043		17.188	91.729	38,000,000	34,857,020
15-OCT	15.000% 18-JUN-2043		16.480	95.363	1,000,000,000	953,630,000
15-OCT	15.000% 18-JUN-2043		16.120	97.316	2,700,000,000	2,627,532,000
15-OCT	15.000% 18-JUN-2043		16.500	95.257	15,000,000	14,288,550

15-OCT	15.000% 18-JUN-2043		16.480	95.363	1,000,000,000	953,630,000
15-OCT	15.000% 18-JUN-2043		16.110	97.371	2,150,000,000	2,093,476,500
15-OCT	15.000% 18-JUN-2043		16.110	97.371	100,000,000	97,371,000
15-OCT	15.000% 18-JUN-2043		16.000	97.984	300,000	293,952
15-OCT	15.000% 18-JUN-2043		16.500	95.257	120,000,000	114,308,400
15-OCT	15.000% 18-JUN-2043		16.480	95.363	1,000,000,000	953,630,000
15-OCT	15.000% 18-JUN-2043		16.000	97.984	25,500,000	24,985,920
15-OCT	15.000% 18-JUN-2043		16.300	96.331	200,000,000	192,662,000
15-OCT	15.000% 18-JUN-2043		16.350	96.060	3,000,000,000	2,881,800,000
15-OCT	15.000% 18-JUN-2043		16.000	97.984	100,000,000	97,984,000
15-OCT	15.000% 18-JUN-2043		16.563	94.926	200,000,000	189,852,000
15-OCT	15.000% 18-JUN-2043		16.350	96.060	1,000,000,000	960,600,000
15-OCT	15.000% 18-JUN-2043		16.350	96.060	1,000,000,000	960,600,000
15-OCT	15.000% 18-JUN-2043		16.110	97.371	450,000,000	438,169,500
15-OCT	18.500% 14-AUG-2042		16.000	116.602	50,000,000	58,301,000
15-OCT	18.500% 14-AUG-2042		15.604	119.273	60,000,000	71,563,800
15-OCT	13.500% 09-JUL-2026		14.026	102.717	200,000,000	205,434,000
15-OCT	15.800% 23-JUN-2039		15.452	106.096	500,000,000	530,480,000
15-OCT	15.800% 23-JUN-2039		16.108	102.374	1,000,000,000	1,023,740,000
15-OCT	15.800% 23-JUN-2039		15.329	106.817	500,000,000	534,085,000
15-OCT	15.800% 23-JUN-2039		15.380	106.520	250,000,000	266,300,000
			TOTAL		209,680,600,000	209,447,715,278