

Government Securities Daily Secondary Market Report for 16-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
16-OCT	0.000% 10-APR-2025	13.001	13.439	94.101	37,600,000	35,381,976
16-OCT	0.000% 10-APR-2025	13.001	13.439	94.101	14,400,000	13,550,544
16-OCT	0.000% 10-OCT-2025	12.499	12.512	89.052	34,900,000	31,079,148
16-OCT	0.000% 24-OCT-2024	11.696	12.391	99.744	1,000,000	997,443
16-OCT	0.000% 10-OCT-2025	12.000	12.012	89.443	2,200,000	1,967,746
16-OCT	0.000% 10-APR-2025	11.000	11.314	94.963	210,600,000	199,992,078
16-OCT	0.000% 10-APR-2025	11.000	11.314	94.963	526,500,000	499,980,195
16-OCT	0.000% 10-JAN-2025	10.499	10.928	97.586	400,000,000	390,344,000
16-OCT	0.000% 02-JAN-2025	9.000	9.324	98.113	200,000	196,226
16-OCT	0.000% 24-OCT-2024	8.731	9.114	99.809	40,000,000,000	39,923,600,000
16-OCT	0.000% 02-JAN-2025	8.500	8.789	98.216	5,100,000	5,009,016
16-OCT	15.000% 18-JUN-2043		16.000	98.025	97,000,000	95,084,250
16-OCT	15.800% 23-JUN-2039		15.950	103.293	9,700,000	10,019,421
16-OCT	17.000% 03-APR-2031		15.400	106.689	10,000,000,000	10,668,900,000
16-OCT	16.000% 14-MAY-2037		15.158	110.734	9,100,000	10,076,794
16-OCT	15.000% 18-JUN-2043		15.600	100.312	20,000,000	20,062,400
16-OCT	16.000% 14-MAY-2037		15.684	107.772	20,000,000	21,554,400
16-OCT	15.000% 18-JUN-2043		15.736	99.523	250,000,000	248,807,500
16-OCT	15.000% 18-JUN-2043		15.500	100.899	43,700,000	44,092,863
16-OCT	17.000% 03-APR-2031		15.350	106.899	1,500,000,000	1,603,485,000
16-OCT	17.000% 03-APR-2031		15.500	106.271	1,000,000,000	1,062,710,000
16-OCT	14.375% 03-FEB-2033		15.057	99.214	250,000,000	248,035,000
16-OCT	17.000% 03-APR-2031		15.550	106.063	3,000,000,000	3,181,890,000
16-OCT	16.375% 04-MAR-2032		15.600	104.818	232,000,000	243,177,760
16-OCT	15.000% 18-JUN-2043		15.707	99.689	1,003,000,000	999,884,689
16-OCT	16.000% 14-MAY-2037		16.000	106.054	43,000,000	45,603,220

16-OCT	14.250% 22-JUN-2034		15.500	97.833	80,000,000	78,266,400
16-OCT	14.000% 29-MAY-2025		13.760	105.441	60,000,000,000	63,264,840,000
16-OCT	17.000% 03-APR-2031		15.550	106.063	3,000,000,000	3,181,890,000
16-OCT	14.250% 23-AUG-2029		14.000	102.694	15,000,000	15,404,100
16-OCT	14.000% 29-MAY-2025		13.700	105.476	50,000,000,000	52,738,000,000
16-OCT	16.250% 08-NOV-2035		15.318	111.371	200,000,000	222,742,000
16-OCT	15.000% 18-JUN-2043		17.188	91.770	100,000,000	91,770,000
16-OCT	13.500% 09-JUL-2026		14.100	102.645	80,000,000	82,116,000
16-OCT	14.250% 23-AUG-2029		14.700	100.304	2,393,000,000	2,400,274,720
16-OCT	14.250% 23-AUG-2029		15.280	98.379	2,393,000,000	2,354,209,470
16-OCT	14.125% 13-JAN-2028		15.500	100.014	20,000,000	20,002,800
16-OCT	15.000% 18-JUN-2043		15.654	100.000	3,500,000	3,500,000
16-OCT	15.800% 23-JUN-2039		15.337	106.817	500,000,000	534,085,000
16-OCT	14.000% 29-MAY-2025		13.760	105.441	65,000,000,000	68,536,910,000
16-OCT	14.125% 13-JAN-2028		14.200	103.242	19,400,000	20,028,948
16-OCT	17.750% 08-MAY-2042		17.500	108.065	31,000,000	33,500,150
16-OCT	17.750% 08-MAY-2042		16.500	113.826	105,500,000	120,086,430
16-OCT	14.250% 23-AUG-2029		15.400	97.987	3,572,000,000	3,500,095,640
16-OCT	17.000% 03-APR-2031		15.250	107.320	197,000,000	211,420,400
16-OCT	14.250% 23-AUG-2029		14.498	100.987	250,000,000	252,467,500
16-OCT	14.250% 22-JUN-2034		16.100	95.066	100,000,000	95,066,162
			TOTAL		246,769,400,000	257,362,157,389