

Government Securities Daily Secondary Market Report for 18-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
18-OCT	0.000% 05-DEC-2024	20.716	22.677	97.348	1,558,400,000	1,517,071,232
18-OCT	0.000% 28-AUG-2025	16.126	16.302	87.817	243,000,000	213,395,310
18-OCT	0.000% 10-APR-2025	13.577	14.061	93.921	56,000,000	52,595,760
18-OCT	0.000% 10-OCT-2025	14.000	14.021	87.956	5,700,000	5,013,492
18-OCT	0.000% 11-SEP-2025	13.300	13.387	89.324	35,800,000	31,977,992
18-OCT	0.000% 27-MAR-2025	12.900	13.369	94.648	500,000,000	473,240,000
18-OCT	0.000% 24-APR-2025	12.566	12.949	93.921	21,400,000	20,099,094
18-OCT	0.000% 16-JAN-2025	11.627	12.146	97.213	10,000,000	9,721,300
18-OCT	0.000% 13-FEB-2025	11.598	12.059	96.386	2,300,000	2,216,878
18-OCT	0.000% 19-DEC-2024	11.005	11.520	98.165	20,000,000,000	19,633,000,000
18-OCT	0.000% 02-JAN-2025	8.500	8.790	98.261	20,400,000	20,045,244
18-OCT	14.375% 03-FEB-2033		16.854	91.577	24,500,000	22,436,365
18-OCT	14.375% 03-FEB-2033		14.831	100.328	20,000,000	20,065,552
18-OCT	14.375% 03-FEB-2033		15.000	99.552	100,500,000	100,049,760
18-OCT	14.375% 03-FEB-2033		15.690	96.469	20,800,000	20,065,552
18-OCT	14.250% 22-JUN-2034		15.146	99.607	100,000,000	99,607,000
18-OCT	16.250% 08-NOV-2035		16.500	105.304	65,000,000	68,447,600
18-OCT	16.250% 08-NOV-2035		15.222	111.986	3,000,000	3,359,580
18-OCT	14.000% 29-MAY-2025		13.499	105.668	412,000,000	435,352,160
18-OCT	14.000% 29-MAY-2025		14.213	105.260	40,000,000,000	42,104,000,000
18-OCT	14.000% 29-MAY-2025		13.955	105.407	75,000,000,000	79,055,250,000
18-OCT	16.000% 14-MAY-2037		16.000	106.144	200,000,000	212,288,000
18-OCT	16.000% 14-MAY-2037		15.600	108.324	200,000,000	216,648,000

18-OCT	17.750% 08-MAY-2042		16.550	113.624	17,000,000	19,316,080
18-OCT	15.000% 18-JUN-2043		16.350	96.185	14,500,000	13,946,825
18-OCT	15.000% 18-JUN-2043		15.007	103.971	14,500,000	15,075,795
18-OCT	15.000% 18-JUN-2043		15.600	100.394	800,000,000	803,152,000
18-OCT	15.000% 18-JUN-2043		16.250	96.727	31,100,000	30,082,097
18-OCT	15.000% 18-JUN-2043		16.500	95.382	4,200,000	4,006,030
18-OCT	15.000% 18-JUN-2043		16.480	95.488	14,500,000	13,845,760
18-OCT	13.500% 09-JUL-2026		15.050	101.327	1,000,000,000	1,013,270,000
18-OCT	15.800% 23-JUN-2039		15.900	103.659	80,000,000	82,927,200
18-OCT	15.800% 23-JUN-2039		15.950	103.380	50,000,000	51,690,000
18-OCT	15.800% 23-JUN-2039		15.400	106.530	610,200,000	650,046,060
18-OCT	15.800% 23-JUN-2039		15.515	105.858	18,900,000	20,007,162
18-OCT	15.800% 23-JUN-2039		16.200	102.001	1,000,000,000	1,020,010,000
18-OCT	14.125% 13-JAN-2028		15.500	100.096	5,000,000	5,004,800
18-OCT	17.000% 03-APR-2031		15.300	107.196	11,000,000,000	11,791,560,000
18-OCT	17.000% 03-APR-2031		15.200	107.619	500,000,000	538,095,000
18-OCT	17.000% 03-APR-2031		15.400	106.776	4,000,000,000	4,271,040,000
18-OCT	17.000% 03-APR-2031		15.500	106.359	500,000,000	531,795,000
18-OCT	14.250% 23-AUG-2029		15.270	98.492	4,000,000,000	3,939,680,000
18-OCT	14.250% 23-AUG-2029		14.700	100.382	279,000,000	280,065,780
18-OCT	14.250% 23-AUG-2029		15.260	98.524	4,000,000,000	3,940,960,000
18-OCT	14.250% 23-AUG-2029		14.994	99.400	500,000	497,000
18-OCT	14.250% 23-AUG-2029		14.500	101.057	148,500,000	150,069,645
18-OCT	14.250% 23-AUG-2029		15.150	98.886	500,000,000	494,430,000

18-OCT	14.250% 23-AUG-2029		15.400	98.067	500,000,000	490,335,000
			TOTAL		167,686,700,000	174,506,853,105