

Government Securities Daily Secondary Market Report for 21-October-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
21-OCT	0.000% 10-OCT-2025	14.401	14.431	87.745	5,000,000,000	4,387,250,000
21-OCT	0.000% 31-JUL-2025	13.520	13.720	90.512	5,700,000,000	5,159,184,000
21-OCT	0.000% 31-JUL-2025	13.499	13.699	90.525	5,700,000,000	5,159,925,000
21-OCT	0.000% 17-JUL-2025	13.420	13.652	91.000	5,000,000,000	4,550,000,000
21-OCT	0.000% 17-JUL-2025	13.400	13.631	91.012	5,000,000,000	4,550,600,000
21-OCT	0.000% 31-JUL-2025	13.020	13.206	90.831	4,753,300,000	4,317,469,923
21-OCT	0.000% 31-JUL-2025	13.001	13.186	90.843	4,753,300,000	4,318,040,319
21-OCT	0.000% 11-SEP-2025	12.999	13.089	89.626	3,000,000,000	2,688,780,000
21-OCT	0.000% 10-OCT-2025	13.001	13.025	88.803	5,000,000,000	4,440,150,000
21-OCT	0.000% 05-DEC-2024	11.150	11.710	98.644	2,000,000	1,972,880
21-OCT	0.000% 30-JAN-2025	10.021	10.389	97.302	750,000,000	729,765,000
21-OCT	0.000% 30-JAN-2025	10.001	10.369	97.307	750,000,000	729,802,500
21-OCT	0.000% 07-NOV-2024	9.012	9.410	99.582	5,000,000,000	4,979,100,000
21-OCT	0.000% 07-NOV-2024	8.991	9.387	99.583	5,000,000,000	4,979,150,000
21-OCT	0.000% 02-JAN-2025	8.502	8.796	98.328	3,500,000	3,441,480
21-OCT	14.250% 23-AUG-2029		15.630	97.443	260,000,000	253,351,800
21-OCT	19.500% 18-DEC-2025		14.820	111.347	31,000,000	34,517,570
21-OCT	17.000% 03-APR-2031		15.600	106.074	3,250,000,000	3,447,405,000
21-OCT	17.000% 03-APR-2031		15.600	106.074	3,250,000,000	3,447,405,000
21-OCT	17.000% 03-APR-2031		15.980	104.518	100,000,000	104,518,000
21-OCT	14.125% 13-JAN-2028		15.580	100.026	70,000,000	70,018,200
21-OCT	16.000% 06-MAY-2027		15.480	108.289	120,000,000	129,946,800
21-OCT	14.375% 03-FEB-2033		16.180	94.484	196,000,000	185,188,640
21-OCT	14.375% 03-FEB-2033		16.000	95.249	20,000,000	19,049,877
21-OCT	14.375% 03-FEB-2033		16.803	91.908	110,000,000	101,098,800
21-OCT	16.375% 04-MAR-2032		14.940	107.999	536,000,000	578,874,640

21-OCT	16.375% 04-MAR-2032		14.988	107.782	166,000,000	178,918,120
21-OCT	14.250% 22-JUN-2034		16.000	95.721	1,000,000	957,210
21-OCT	14.250% 22-JUN-2034		16.405	93.909	350,000,000	328,681,500
21-OCT	14.250% 22-JUN-2034		16.405	93.909	1,000,000,000	939,090,000
21-OCT	14.250% 22-JUN-2034		16.405	93.909	200,000,000	187,818,000
21-OCT	16.250% 08-NOV-2035		16.480	105.541	65,000,000	68,601,650
21-OCT	16.250% 08-NOV-2035		15.240	112.023	50,000,000	56,011,500
21-OCT	17.500% 01-NOV-2040		16.530	112.622	90,000,000	101,359,800
21-OCT	17.500% 01-NOV-2040		17.500	107.208	50,000,000	53,604,000
21-OCT	14.000% 29-MAY-2025		13.983	105.509	75,000,000,000	79,131,750,000
21-OCT	14.000% 29-MAY-2025		13.701	105.668	50,000,000,000	52,834,000,000
21-OCT	15.000% 20-MAY-2032		16.180	100.827	279,000,000	281,307,330
21-OCT	16.000% 14-MAY-2037		16.837	101.954	5,000,000	5,097,700
21-OCT	16.000% 14-MAY-2037		16.492	103.700	594,000,000	615,978,000
21-OCT	17.750% 08-MAY-2042		18.073	105.258	65,000,000	68,417,700
21-OCT	17.750% 08-MAY-2042		16.585	113.561	65,000,000	73,814,600
21-OCT	15.000% 18-JUN-2043		16.000	98.232	2,502,000,000	2,457,764,640
21-OCT	15.000% 18-JUN-2043		15.680	100.054	100,000,000	100,054,000
21-OCT	15.000% 18-JUN-2043		15.544	100.850	60,000,000	60,510,000
21-OCT	15.000% 18-JUN-2043		16.010	98.177	2,502,000,000	2,456,388,540
21-OCT	15.000% 18-JUN-2043		16.000	98.232	1,000,000	982,320
21-OCT	15.000% 18-JUN-2043		16.580	95.083	415,000,000	394,594,450
21-OCT	15.000% 18-JUN-2043		16.000	98.232	15,000,000	14,734,868
21-OCT	15.000% 18-JUN-2043		15.431	101.513	100,000,000	101,513,000

21-OCT	15.000% 18-JUN-2043		15.692	99.987	10,000,000	9,998,700
21-OCT	15.000% 18-JUN-2043		15.450	101.401	300,000,000	304,203,000
21-OCT	15.000% 18-JUN-2043		16.242	96.893	247,700,000	240,003,961
21-OCT	15.000% 18-JUN-2043		16.824	93.813	196,700,000	184,530,171
21-OCT	15.000% 18-JUN-2043		16.000	98.232	15,000,000	14,734,868
21-OCT	18.500% 14-AUG-2042		16.530	113.490	250,000,000	283,725,000
21-OCT	18.500% 14-AUG-2042		16.884	111.309	25,000,000	27,827,250
21-OCT	13.500% 09-JUL-2026		14.500	102.249	58,000,000	59,304,420
21-OCT	13.500% 09-JUL-2026		14.500	102.249	58,000,000	59,304,420
21-OCT	13.500% 09-JUL-2026		14.510	102.234	2,138,000,000	2,185,762,920
21-OCT	13.500% 09-JUL-2026		14.500	102.249	32,000,000	32,719,680
21-OCT	13.500% 09-JUL-2026		16.000	100.085	20,000,000	20,017,000
21-OCT	13.500% 09-JUL-2026		14.500	102.249	389,000,000	397,748,610
21-OCT	13.500% 09-JUL-2026		15.369	101.884	2,700,000,000	2,750,868,000
21-OCT	13.500% 09-JUL-2026		14.760	101.869	2,700,000,000	2,750,463,000
21-OCT	13.500% 09-JUL-2026		14.500	102.249	1,601,000,000	1,637,006,490
21-OCT	15.800% 23-JUN-2039		15.500	106.075	1,300,000,000	1,378,975,000
			TOTAL		209,070,500,000	212,215,146,847