

Government Securities Daily Secondary Market Report for 02-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
02-SEP	0.000% 25-AUG-2025	14.236	14.257	87.778	328,000,000.000	287,911,840.000
02-SEP	0.000% 25-AUG-2025	14.236	14.257	87.778	90,500,000.000	79,439,090.000
02-SEP	0.000% 25-AUG-2025	14.017	14.038	87.943	419,400,000.000	368,832,942.000
02-SEP	0.000% 25-AUG-2025	13.967	13.988	87.981	6,000,000,000.000	5,278,860,000.000
02-SEP	0.000% 17-JUL-2025	13.500	13.614	89.476	40,000,000.000	35,790,400.000
02-SEP	0.000% 14-AUG-2025	13.500	13.545	88.655	3,608,000,000.000	3,198,672,400.000
02-SEP	0.000% 25-AUG-2025	12.807	12.824	88.868	5,964,000,000.000	5,300,087,520.000
02-SEP	0.000% 10-APR-2025	12.000	12.284	93.255	42,900,000.000	40,006,395.000
02-SEP	0.000% 25-AUG-2025	12.101	12.116	89.417	223,600,000.000	199,936,412.000
02-SEP	0.000% 25-AUG-2025	12.101	12.116	89.417	111,800,000.000	99,968,206.000
02-SEP	0.000% 31-JUL-2025	12.000	12.063	90.159	44,400,000.000	40,030,596.000
02-SEP	0.000% 13-FEB-2025	11.001	11.335	95.290	147,000,000.000	140,076,300.000
02-SEP	0.000% 05-DEC-2024	10.001	10.379	97.489	9,300,000.000	9,066,477.000
02-SEP	0.000% 16-JAN-2025	9.999	10.316	96.408	186,700,000.000	179,993,736.000
02-SEP	0.000% 13-FEB-2025	10.000	10.276	95.700	11,500,000.000	11,005,500.000
02-SEP	15.000% 18-JUN-2043		0.000	92.698	21,600,000.000	20,022,768.000
02-SEP	15.000% 18-JUN-2043		0.000	95.539	78,000,000.000	74,520,420.000
02-SEP	15.000% 18-JUN-2043		0.000	93.543	1,000,000,000.000	935,430,000.000
02-SEP	15.000% 18-JUN-2043		0.000	96.096	700,000,000.000	672,672,000.000
02-SEP	15.000% 18-JUN-2043		0.000	97.293	254,000,000.000	247,124,220.000
02-SEP	15.000% 18-JUN-2043		0.000	93.527	1,500,000,000.000	1,402,905,000.000
02-SEP	15.000% 18-JUN-2043		0.000	97.293	200,000,000.000	194,586,000.000
02-SEP	15.000% 18-JUN-2043		0.000	96.162	1,500,000,000.000	1,442,430,000.000
02-SEP	15.000% 18-JUN-2043		0.000	97.293	10,000,000.000	9,729,300.000
02-SEP	15.000% 18-JUN-2043		0.000	95.109	1,000,000,000.000	951,090,000.000
02-SEP	15.000% 18-JUN-2043		0.000	95.109	1,500,000,000.000	1,426,635,000.000

02-SEP	15.000% 18-JUN-2043		0.000	97.293	110,000,000.000	107,022,300.000
02-SEP	17.750% 08-MAY-2042		0.000	108.709	1,500,000.000	1,630,635.000
02-SEP	15.000% 20-MAY-2032		0.000	103.954	50,000,000.000	51,977,000.000
02-SEP	14.000% 29-MAY-2025		0.000	103.595	20,000,000.000	20,718,947.000
02-SEP	17.500% 01-NOV-2040		0.000	111.303	10,800,000.000	12,020,724.000
02-SEP	17.500% 01-NOV-2040		0.000	109.203	10,000,000.000	10,920,300.000
02-SEP	16.250% 08-NOV-2035		0.000	105.761	10,000,000.000	10,576,109.000
02-SEP	16.250% 08-NOV-2035		0.000	103.021	150,500,000.000	155,046,605.000
02-SEP	16.250% 08-NOV-2035		0.000	104.730	19,100,000.000	20,003,430.000
02-SEP	14.250% 22-JUN-2034		0.000	96.774	5,000,000,000.000	4,838,700,000.000
02-SEP	14.250% 22-JUN-2034		0.000	98.498	7,700,000.000	7,584,346.000
02-SEP	14.250% 22-JUN-2034		0.000	96.798	5,000,000,000.000	4,839,900,000.000
02-SEP	14.375% 03-FEB-2033		0.000	94.045	10,400,000.000	9,780,680.000
02-SEP	14.125% 13-JAN-2028		0.000	98.226	50,000,000.000	49,113,000.000
02-SEP	14.125% 13-JAN-2028		0.000	102.067	1,000,000,000.000	1,020,670,000.000
02-SEP	14.125% 13-JAN-2028		0.000	99.105	6,000,000.000	5,946,300.000
02-SEP	17.000% 03-APR-2031		0.000	113.664	730,000,000.000	829,747,200.000
02-SEP	17.000% 03-APR-2031		0.000	116.942	42,700,000.000	49,934,234.000
02-SEP	17.000% 03-APR-2031		0.000	113.664	30,000,000.000	34,099,200.000
02-SEP	17.000% 03-APR-2031		0.000	113.664	920,000,000.000	1,045,708,800.000
02-SEP	17.500% 02-MAY-2030		0.000	112.879	3,700,000.000	4,176,523.000
02-SEP	15.000% 18-JUN-2043		0.000	96.096	695,000,000.000	667,867,200.000
02-SEP	15.000% 18-JUN-2043		0.000	96.096	5,000,000.000	4,804,800.000
02-SEP	15.000% 18-JUN-2043		0.000	99.775	350,000,000.000	349,212,500.000
02-SEP	15.000% 18-JUN-2043		0.000	93.756	100,000.000	93,756.000
02-SEP	15.000% 18-JUN-2043		0.000	97.293	30,000,000.000	29,187,900.000
02-SEP	15.000% 18-JUN-2043		0.000	96.162	500,000,000.000	480,810,000.000

02-SEP	15.000% 18-JUN-2043		0.000	99.688	501,600,000.000	500,035,008.000
02-SEP	15.000% 18-JUN-2043		0.000	93.543	1,500,000,000.000	1,403,145,000.000
02-SEP	18.500% 14-AUG-2042		0.000	123.739	30,000,000.000	37,121,700.000
02-SEP	18.500% 14-AUG-2042		0.000	123.739	7,000,000.000	8,661,730.000
02-SEP	18.500% 14-AUG-2042		0.000	123.739	2,100,000.000	2,598,519.000
02-SEP	13.500% 09-JUL-2026		0.000	99.254	700,000.000	694,778.000
02-SEP	13.500% 09-JUL-2026		0.000	97.772	753,000,000.000	736,223,160.000
02-SEP	13.500% 09-JUL-2026		0.000	99.331	4,255,200,000.000	4,226,732,712.000
02-SEP	15.800% 23-JUN-2039		0.000	102.296	5,500,000,000.000	5,626,280,000.000
02-SEP	15.000% 18-JUN-2043		0.000	95.262	350,000,000.000	333,417,000.000
TOTAL					52,652,800,000.000	