

Government Securities Daily Secondary Market Report for 05-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
05-SEP	0.000% 12-SEP-2024	9.507	9.964	99.818	30,000,000,000.000	29,945,400,000.000
05-SEP	0.000% 24-OCT-2024	10.117	10.571	98.660	40,000,000,000.000	39,464,000,000.000
05-SEP	0.000% 05-DEC-2024	8.090	8.339	98.023	400,000.000	392,092.000
05-SEP	0.000% 19-DEC-2024	8.661	8.932	97.569	20,500,000.000	20,001,645.000
05-SEP	0.000% 19-DEC-2024	(0.029)	(0.029)	100.008	20,000,000.000	20,001,645.000
05-SEP	0.000% 27-FEB-2025	12.901	13.335	94.175	250,000,000.000	235,437,500.000
05-SEP	0.000% 27-FEB-2025	12.499	12.907	94.346	5,000,000,000.000	4,717,300,000.000
05-SEP	0.000% 27-FEB-2025	11.001	11.316	94.990	500,000.000	474,950.000
05-SEP	0.000% 13-MAR-2025	11.749	12.082	94.265	2,000,000,000.000	1,885,300,000.000
05-SEP	0.000% 27-MAR-2025	11.750	12.055	93.866	6,000,000,000.000	5,631,960,000.000
05-SEP	0.000% 10-APR-2025	12.000	12.289	93.341	171,400,000.000	159,986,474.000
05-SEP	0.000% 25-AUG-2025	13.916	13.944	88.108	350,000,000.000	308,378,000.000
05-SEP	0.000% 25-AUG-2025	12.944	12.969	88.846	22,600,000.000	20,079,196.000
05-SEP	0.000% 25-AUG-2025	12.807	12.831	88.951	1,124,300,000.000	1,000,076,093.000
05-SEP	0.000% 25-AUG-2025	12.641	12.664	89.079	115,000,000.000	102,440,850.000
05-SEP	0.000% 25-AUG-2025	12.606	12.629	89.106	22,500,000.000	20,048,850.000
05-SEP	0.000% 25-AUG-2025	12.606	12.629	89.106	11,200,000.000	9,979,872.000
05-SEP	0.000% 25-AUG-2025	12.135	12.156	89.470	78,200,000.000	69,965,540.000
05-SEP	0.000% 25-AUG-2025	12.102	12.123	89.496	89,500,000.000	80,098,920.000
05-SEP	17.000% 16-JAN-2025		14.121	103.223	10,000,000,000.000	10,322,300,000.000
05-SEP	14.000% 29-MAY-2025		13.999	103.710	13,000,000.000	13,482,343.000
05-SEP	14.000% 29-MAY-2025		13.611	103.974	30,000,000,000.000	31,192,200,000.000
05-SEP	14.000% 29-MAY-2025		14.000	103.710	10,000,000,000.000	10,371,000,000.000
05-SEP	13.500% 09-JUL-2026		15.150	99.451	1,000,000,000.000	994,510,000.000
05-SEP	13.500% 09-JUL-2026		15.500	98.915	5,000,000,000.000	4,945,750,000.000

05-SEP	13.500% 09-JUL-2026		15.500	98.915	5,000,000,000.000	4,945,750,000.000
05-SEP	13.500% 09-JUL-2026		15.250	99.297	1,000,000,000.000	992,970,000.000
05-SEP	13.500% 09-JUL-2026		13.422	102.154	10,000,000.000	10,215,400.000
05-SEP	13.500% 09-JUL-2026		15.500	98.915	10,000,000,000.000	9,891,500,000.000
05-SEP	13.500% 09-JUL-2026		15.500	98.915	600,000,000.000	593,490,000.000
05-SEP	14.125% 13-JAN-2028		16.032	97.033	1,600,000,000.000	1,552,528,000.000
05-SEP	14.125% 13-JAN-2028		14.620	100.572	2,100,000,000.000	2,112,012,000.000
05-SEP	14.125% 13-JAN-2028		15.100	99.350	7,000,000.000	6,954,500.000
05-SEP	14.125% 13-JAN-2028		16.031	97.033	2,100,000,000.000	2,037,693,000.000
05-SEP	14.125% 13-JAN-2028		16.031	97.033	2,700,000,000.000	2,619,891,000.000
05-SEP	14.125% 13-JAN-2028		14.620	100.572	1,600,000,000.000	1,609,152,000.000
05-SEP	14.125% 13-JAN-2028		15.350	98.721	5,100,000.000	5,034,771.000
05-SEP	14.125% 13-JAN-2028		14.620	100.572	2,700,000,000.000	2,715,444,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	15,000,000,000.000	14,161,200,000.000
05-SEP	14.250% 23-AUG-2029		15.850	94.892	1,000,000,000.000	948,920,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	600,000,000.000	566,446,000.000
05-SEP	14.250% 23-AUG-2029		15.450	96.198	1,000,000,000.000	961,980,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	11,000,000,000.000	10,384,880,000.000
05-SEP	14.250% 23-AUG-2029		14.500	99.400	1,500,000,000.000	1,491,000,000.000
05-SEP	14.250% 23-AUG-2029		14.923	97.957	400,000,000.000	391,828,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	3,000,000,000.000	2,832,240,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	7,500,000,000.000	7,080,600,000.000
05-SEP	14.250% 23-AUG-2029		15.600	95.706	1,000,000,000.000	957,060,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	19,219,600,000.000	18,144,839,968.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	4,900,000,000.000	4,625,992,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	2,950,000,000.000	2,785,036,000.000
05-SEP	14.250% 23-AUG-2029		16.450	92.975	4,800,000.000	4,462,800.000

05-SEP	14.250% 23-AUG-2029		16.000	94.408	19,219,600,000.000	18,144,839,968.000
05-SEP	14.250% 23-AUG-2029		14.500	99.399	1,500,000,000.000	1,490,985,000.000
05-SEP	14.250% 23-AUG-2029		15.600	95.706	1,000,000,000.000	957,060,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	2,000,000,000.000	1,888,160,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	41,000,000,000.000	38,707,280,000.000
05-SEP	14.250% 23-AUG-2029		16.000	94.408	20,000,000.000	18,881,600.000
05-SEP	16.000% 14-NOV-2030		14.911	108.861	31,300,000.000	34,073,493.000
05-SEP	17.000% 03-APR-2031		14.520	117.122	341,500,000.000	399,971,630.000
05-SEP	15.000% 20-MAY-2032		14.568	105.940	47,200,000.000	50,003,680.000
05-SEP	14.375% 03-FEB-2033		15.050	97.635	170,000,000.000	165,979,500.000
05-SEP	14.375% 03-FEB-2033		15.050	97.635	30,000,000.000	29,290,500.000
05-SEP	14.375% 03-FEB-2033		15.300	96.498	20,000,000.000	19,299,600.000
05-SEP	14.375% 03-FEB-2033		14.697	99.273	75,000,000.000	74,454,750.000
05-SEP	14.375% 03-FEB-2033		16.000	93.415	16,500,000.000	15,413,475.000
05-SEP	14.375% 03-FEB-2033		16.018	93.336	2,000,000.000	1,866,711.000
05-SEP	14.375% 03-FEB-2033		14.375	100.804	4,300,000.000	4,334,572.000
05-SEP	14.250% 22-JUN-2034		14.720	100.007	2,000,000,000.000	2,000,140,000.000
05-SEP	14.250% 22-JUN-2034		15.520	96.107	1,100,000,000.000	1,057,177,000.000
05-SEP	14.250% 22-JUN-2034		14.720	100.006	2,000,000,000.000	2,000,120,000.000
05-SEP	16.250% 08-NOV-2035		15.200	110.186	2,800,000.000	3,085,208.000
05-SEP	16.250% 08-NOV-2035		15.200	110.186	2,800,000.000	3,085,208.000
05-SEP	16.000% 14-MAY-2037		16.000	104.231	2,100,000.000	2,188,854.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	10,500,000.000	10,345,125.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	200,000,000.000	197,050,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	40,000,000.000	39,410,000.000
05-SEP	15.800% 23-JUN-2039		16.000	101.244	1,000,000,000.000	1,012,440,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	46,900,000.000	46,208,225.000
05-SEP	15.800% 23-JUN-2039		16.150	100.415	1,000,000,000.000	1,004,150,000.000

05-SEP	15.800% 23-JUN-2039		16.500	98.525	1,500,000,000.000	1,477,875,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	10,000,000.000	9,852,500.000
05-SEP	15.800% 23-JUN-2039		16.470	98.685	506,700,000.000	500,036,895.000
05-SEP	15.800% 23-JUN-2039		16.300	99.597	125,500,000.000	124,994,235.000
05-SEP	15.800% 23-JUN-2039		16.400	99.059	103,000,000.000	102,030,770.000
05-SEP	15.800% 23-JUN-2039		16.200	100.141	100,000,000.000	100,141,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	405,000,000.000	399,026,451.000
05-SEP	15.800% 23-JUN-2039		16.200	100.141	1,000,000,000.000	1,001,410,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	15,000,000,000.000	14,778,750,000.000
05-SEP	15.800% 23-JUN-2039		16.300	99.597	16,000,000.000	15,935,520.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	25,000,000,000.000	24,631,250,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	40,000,000.000	39,410,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	660,000,000.000	650,265,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	100,000,000.000	98,525,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	25,500,000.000	25,123,875.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	466,200,000.000	459,323,550.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	2,024,400,000.000	1,994,540,100.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	450,000,000.000	443,362,500.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	35,500,000.000	34,976,375.000
05-SEP	15.800% 23-JUN-2039		15.000	107.081	130,000,000.000	139,205,300.000
05-SEP	15.800% 23-JUN-2039		15.838	102.154	5,000,000.000	5,107,700.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	10,000,000,000.000	9,852,500,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	2,053,000,000.000	2,022,718,250.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	10,000,000.000	9,852,500.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	167,000,000.000	164,536,750.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	60,000,000.000	59,115,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	36,500,000.000	35,961,625.000

05-SEP	15.800% 23-JUN-2039		16.500	98.525	12,000,000.000	11,823,000.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	154,000,000.000	151,728,500.000
05-SEP	15.800% 23-JUN-2039		16.500	98.525	3,000,000,000.000	2,955,750,000.000
05-SEP	17.500% 01-NOV-2040		16.350	111.447	30,000,000.000	33,434,100.000
05-SEP	15.000% 18-JUN-2043		16.600	93.083	1,000,000,000.000	930,830,000.000
05-SEP	15.000% 18-JUN-2043		15.700	98.047	15,000,000.000	14,707,050.000
05-SEP	15.000% 18-JUN-2043		16.500	93.612	1,000,000,000.000	936,120,000.000
05-SEP	15.000% 18-JUN-2043		16.010	96.284	160,000,000.000	154,054,400.000
05-SEP	15.000% 18-JUN-2043		15.300	100.410	2,000,000,000.000	2,008,200,000.000
05-SEP	15.000% 18-JUN-2043		16.010	96.284	150,000,000.000	144,426,000.000
05-SEP	15.000% 18-JUN-2043		15.300	100.409	2,000,000,000.000	2,008,180,000.000
05-SEP	15.000% 18-JUN-2043		16.500	93.612	1,000,000,000.000	936,120,000.000
TOTAL					383,218,400,000.000	