

Government Securities Daily Secondary Market Report for 06-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
06-SEP	0.000% 26-SEP-2024	10.001	10.488	99.455	65,000,000.000	64,645,750.000
06-SEP	0.000% 05-DEC-2024	9.000	9.310	97.829	50,000,000.000	48,914,500.000
06-SEP	0.000% 27-FEB-2025	11.020	11.338	95.009	5,000,000,000.000	4,750,450,000.000
06-SEP	0.000% 27-FEB-2025	11.001	11.318	95.017	5,000,000,000.000	4,750,850,000.000
06-SEP	0.000% 13-MAR-2025	11.020	11.314	94.629	2,000,000,000.000	1,892,580,000.000
06-SEP	0.000% 13-MAR-2025	11.000	11.293	94.638	169,100,000.000	160,032,858.000
06-SEP	0.000% 13-MAR-2025	11.000	11.293	94.638	2,000,000,000.000	1,892,760,000.000
06-SEP	0.000% 27-MAR-2025	11.020	11.290	94.252	6,000,000,000.000	5,655,120,000.000
06-SEP	0.000% 27-MAR-2025	10.999	11.268	94.262	6,000,000,000.000	5,655,720,000.000
06-SEP	0.000% 17-JUL-2025	13.500	13.623	89.595	40,000,000.000	35,838,000.000
06-SEP	0.000% 31-JUL-2025	14.000	14.096	88.825	1,600,000.000	1,421,201.000
06-SEP	0.000% 25-AUG-2025	11.093	11.113	90.311	600,000.000	541,866.000
06-SEP	17.000% 16-JAN-2025		13.623	103.436	10,000,000,000.000	10,343,600,000.000
06-SEP	14.000% 29-MAY-2025		14.013	103.740	5,000,000.000	5,187,000.000
06-SEP	13.500% 09-JUL-2026		14.000	101.277	1,000,000.000	1,012,770.000
06-SEP	13.500% 09-JUL-2026		15.527	98.915	100,000,000.000	98,915,000.000
06-SEP	13.500% 09-JUL-2026		14.024	101.239	30,000,000.000	30,371,700.000
06-SEP	13.500% 09-JUL-2026		15.500	98.956	111,200,000.000	110,039,072.000
06-SEP	13.500% 09-JUL-2026		15.500	98.956	15,000,000,000.000	14,843,400,000.000
06-SEP	13.500% 09-JUL-2026		13.000	102.865	48,600,000.000	49,992,390.000
06-SEP	13.500% 09-JUL-2026		15.527	98.915	20,000,000.000	19,783,000.000
06-SEP	13.500% 09-JUL-2026		14.000	101.277	100,000.000	101,277.000
06-SEP	13.500% 09-JUL-2026		15.527	98.915	300,000.000	296,745.000
06-SEP	13.500% 09-JUL-2026		15.250	99.338	1,219,000,000.000	1,210,930,220.000
06-SEP	16.625% 27-AUG-2026		16.000	101.378	135,000,000.000	136,860,000.000
06-SEP	14.125% 13-JAN-2028		14.000	102.219	87,700,000.000	89,646,063.000

06-SEP	14.125% 13-JAN-2028		15.817	97.602	6,000,000.000	5,856,144.000
06-SEP	14.125% 13-JAN-2028		15.750	97.767	5,000,000.000	4,888,350.000
06-SEP	14.125% 13-JAN-2028		15.700	97.890	49,200,000.000	48,161,880.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	375,900,000.000	355,030,032.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	2,599,100,000.000	2,454,797,968.000
06-SEP	14.250% 23-AUG-2029		15.500	96.073	70,000,000.000	67,251,000.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	1,422,800,000.000	1,343,806,144.000
06-SEP	14.250% 23-AUG-2029		15.760	95.223	633,000,000.000	602,761,590.000
06-SEP	14.250% 23-AUG-2029		16.012	94.408	200,100,000.000	188,910,408.000
06-SEP	14.250% 23-AUG-2029		14.800	98.412	100,000,000.000	98,412,000.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	363,300,000.000	343,129,584.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	284,200,000.000	272,013,504.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	377,200,000.000	361,025,664.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	389,100,000.000	372,415,392.000
06-SEP	14.250% 23-AUG-2029		15.870	94.867	300,000,000.000	284,601,000.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	448,000,000.000	423,127,040.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	1,584,900,000.000	1,496,906,352.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	633,000,000.000	597,855,840.000
06-SEP	14.250% 23-AUG-2029		15.000	97.736	300,000,000.000	293,208,000.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	2,433,300,000.000	2,298,203,184.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	1,718,800,000.000	1,645,097,856.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	303,600,000.000	286,744,128.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	523,300,000.000	494,246,384.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	157,800,000.000	149,038,944.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	377,200,000.000	356,257,856.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	615,100,000.000	580,949,648.000

06-SEP	14.250% 23-AUG-2029		16.000	94.448	656,000,000.000	619,578,880.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	110,000,000.000	103,892,800.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	138,700,000.000	132,752,544.000
06-SEP	14.250% 23-AUG-2029		15.600	95.745	572,400,000.000	548,044,380.000
06-SEP	14.250% 23-AUG-2029		14.011	101.141	20,000,000.000	20,228,200.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	303,600,000.000	290,581,632.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	1,584,900,000.000	1,516,939,488.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	138,700,000.000	130,999,376.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	105,800,000.000	99,925,984.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	856,900,000.000	809,324,912.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	389,100,000.000	367,497,168.000
06-SEP	14.250% 23-AUG-2029		15.600	95.745	10,500,000,000.000	10,053,225,000.000
06-SEP	14.250% 23-AUG-2029		15.750	95.256	633,000,000.000	602,970,480.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	375,900,000.000	359,781,408.000
06-SEP	14.250% 23-AUG-2029		14.707	98.728	4,000,000,000.000	3,949,120,000.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	284,200,000.000	268,421,216.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	9,339,000,000.000	8,820,498,720.000
06-SEP	14.250% 23-AUG-2029		14.707	98.728	4,000,000,000.000	3,949,120,000.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	1,718,800,000.000	1,623,372,224.000
06-SEP	14.250% 23-AUG-2029		16.000	94.448	307,200,000.000	290,144,256.000
06-SEP	14.250% 23-AUG-2029		15.600	95.745	3,400,000,000.000	3,255,330,000.000
06-SEP	14.250% 23-AUG-2029		15.610	95.712	9,300,000,000.000	8,901,216,000.000
06-SEP	14.375% 03-FEB-2033		15.000	97.904	200,000,000.000	195,808,000.000
06-SEP	14.375% 03-FEB-2033		15.350	96.312	4,500,000,000.000	4,334,040,000.000
06-SEP	16.250% 08-NOV-2035		15.087	110.859	488,000,000.000	540,991,920.000
06-SEP	16.250% 08-NOV-2035		15.090	110.842	488,000,000.000	540,908,960.000

06-SEP	16.000% 14-MAY-2037		15.620	106.351	14,100,000.000	14,995,496.000
06-SEP	15.800% 23-JUN-2039		16.450	98.834	30,000,000.000	29,650,200.000
06-SEP	15.800% 23-JUN-2039		16.150	100.457	700,000,000.000	703,199,000.000
06-SEP	15.800% 23-JUN-2039		16.470	98.728	176,000,000.000	173,761,280.000
06-SEP	15.800% 23-JUN-2039		16.200	100.184	1,600,000,000.000	1,602,944,000.000
06-SEP	15.800% 23-JUN-2039		16.110	100.677	170,000,000.000	171,150,900.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	1,668,900,000.000	1,645,001,350.000
06-SEP	15.800% 23-JUN-2039		16.303	99.624	100,000,000.000	99,624,000.000
06-SEP	15.800% 23-JUN-2039		16.470	98.728	7,000,000.000	6,910,960.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	200,000,000.000	200,640,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	294,800,000.000	290,578,464.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	275,900,000.000	271,949,112.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	100,000,000.000	98,568,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	100,000,000.000	98,568,000.000
06-SEP	15.800% 23-JUN-2039		16.100	100.732	170,000,000.000	171,244,400.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	40,000,000.000	39,427,189.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	200,000,000.000	200,640,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	800,000,000.000	802,560,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	300,000,000.000	295,704,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	100,000,000.000	98,568,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	500,000,000.000	501,600,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	100,000,000.000	98,568,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	200,000,000.000	197,136,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	200,000,000.000	200,640,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	500,000,000.000	492,840,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	200,000,000.000	200,640,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	500,000,000.000	492,840,000.000

06-SEP	15.800% 23-JUN-2039		16.500	98.568	200,000,000.000	197,136,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	200,000,000.000	197,136,000.000
06-SEP	15.800% 23-JUN-2039		16.400	99.102	300,000,000.000	297,306,000.000
06-SEP	15.800% 23-JUN-2039		16.250	99.911	250,000,000.000	249,778,246.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	600,000,000.000	601,920,000.000
06-SEP	15.800% 23-JUN-2039		15.900	101.845	1,000,000,000.000	1,018,450,000.000
06-SEP	15.800% 23-JUN-2039		16.308	99.597	100,000,000.000	99,597,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	200,000,000.000	200,640,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	134,600,000.000	132,672,528.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	1,538,900,000.000	1,516,862,952.000
06-SEP	15.800% 23-JUN-2039		16.100	100.732	400,000,000.000	402,928,000.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	200,000,000.000	197,050,000.000
06-SEP	15.800% 23-JUN-2039		15.522	104.009	25,000,000.000	26,002,250.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	500,000,000.000	492,840,000.000
06-SEP	15.800% 23-JUN-2039		16.400	99.102	100,000,000.000	99,102,000.000
06-SEP	15.800% 23-JUN-2039		16.200	100.184	3,770,000,000.000	3,776,936,800.000
06-SEP	15.800% 23-JUN-2039		16.250	99.911	2,000,000.000	1,998,220.000
06-SEP	15.800% 23-JUN-2039		16.400	99.102	500,000,000.000	495,510,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	400,000,000.000	401,280,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	100,000,000.000	100,320,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	100,000,000.000	100,320,000.000
06-SEP	15.800% 23-JUN-2039		16.100	100.732	3,000,000,000.000	3,021,960,000.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	100,000,000.000	98,525,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	377,800,000.000	372,389,904.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	365,000,000.000	359,773,200.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	500,000,000.000	501,600,000.000
06-SEP	15.800% 23-JUN-2039		15.794	102.444	3,770,000,000.000	3,862,138,800.000

06-SEP	15.800% 23-JUN-2039		16.500	98.568	100,000,000.000	98,568,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	100,000,000.000	98,568,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	200,000,000.000	197,136,000.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	11,400,000.000	11,231,850.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	300,000,000.000	300,960,000.000
06-SEP	15.800% 23-JUN-2039		16.350	99.370	500,000,000.000	496,850,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	366,200,000.000	360,956,016.000
06-SEP	15.800% 23-JUN-2039		16.200	100.184	400,000,000.000	400,736,000.000
06-SEP	15.800% 23-JUN-2039		16.450	98.834	38,000,000.000	37,556,920.000
06-SEP	15.800% 23-JUN-2039		15.791	102.461	3,770,000,000.000	3,862,779,700.000
06-SEP	15.800% 23-JUN-2039		16.353	99.354	500,000,000.000	496,770,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	400,000,000.000	394,272,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	200,000,000.000	197,136,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	500,000,000.000	492,840,000.000
06-SEP	15.800% 23-JUN-2039		16.077	100.861	2,000,000.000	2,017,220.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	1,300,000,000.000	1,281,384,000.000
06-SEP	15.800% 23-JUN-2039		16.203	100.167	3,770,000,000.000	3,776,295,900.000
06-SEP	15.800% 23-JUN-2039		16.495	98.595	5,000,000,000.000	4,929,750,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	300,000,000.000	300,960,000.000
06-SEP	15.800% 23-JUN-2039		16.000	101.286	1,000,000,000.000	1,012,860,000.000
06-SEP	15.800% 23-JUN-2039		16.450	98.834	170,000,000.000	168,017,800.000
06-SEP	15.800% 23-JUN-2039		16.450	98.834	500,000,000.000	494,170,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	200,000,000.000	197,136,000.000
06-SEP	15.800% 23-JUN-2039		16.420	98.994	500,000,000.000	494,970,000.000
06-SEP	15.800% 23-JUN-2039		15.797	102.427	115,000,000.000	117,791,050.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	8,000,000.000	7,882,000.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	80,000,000.000	78,820,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	500,000,000.000	492,840,000.000

06-SEP	15.800% 23-JUN-2039		16.500	98.568	200,000,000.000	197,136,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	200,000,000.000	200,640,000.000
06-SEP	15.800% 23-JUN-2039		16.175	100.320	100,000,000.000	100,320,000.000
06-SEP	15.800% 23-JUN-2039		16.110	100.677	4,000,000,000.000	4,027,080,000.000
06-SEP	15.800% 23-JUN-2039		15.800	102.410	100,000,000.000	102,410,000.000
06-SEP	15.800% 23-JUN-2039		16.176	100.315	5,000,000,000.000	5,015,750,000.000
06-SEP	15.800% 23-JUN-2039		15.522	104.009	10,000,000.000	10,400,900.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	5,000,000,000.000	4,928,400,000.000
06-SEP	15.800% 23-JUN-2039		16.100	100.732	1,000,000,000.000	1,007,320,000.000
06-SEP	15.800% 23-JUN-2039		16.258	99.868	15,800,000.000	15,779,144.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	280,000,000.000	275,870,000.000
06-SEP	15.800% 23-JUN-2039		15.800	102.410	15,000,000.000	15,361,500.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	406,000,000.000	400,011,500.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	4,000,000,000.000	3,942,720,000.000
06-SEP	15.800% 23-JUN-2039		16.508	98.525	12,000,000.000	11,823,000.000
06-SEP	15.800% 23-JUN-2039		16.350	99.370	500,000,000.000	496,851,059.000
06-SEP	15.800% 23-JUN-2039		16.450	98.834	3,000,000,000.000	2,965,020,000.000
06-SEP	15.800% 23-JUN-2039		16.470	98.728	4,000,000,000.000	3,949,120,000.000
06-SEP	15.800% 23-JUN-2039		16.500	98.568	1,500,000,000.000	1,478,520,000.000
06-SEP	17.500% 01-NOV-2040		16.200	112.395	7,000,000.000	7,867,668.000
06-SEP	17.750% 08-MAY-2042		16.800	110.070	1,500,000.000	1,651,044.000
06-SEP	18.500% 14-AUG-2042		16.500	111.471	10,000,000.000	11,147,100.000
06-SEP	18.500% 14-AUG-2042		15.700	116.709	12,100,000.000	14,121,789.000
06-SEP	18.500% 14-AUG-2042		16.000	114.695	500,000,000.000	573,475,000.000
06-SEP	18.500% 14-AUG-2042		16.250	113.063	40,000,000.000	45,225,200.000
06-SEP	18.500% 14-AUG-2042		15.999	114.702	500,000,000.000	573,510,000.000
06-SEP	18.500% 14-AUG-2042		16.150	113.711	100,600,000.000	114,393,092.000

06-SEP	15.000% 18-JUN-2043		16.700	92.601	150,000,000.000	138,901,500.000
06-SEP	15.000% 18-JUN-2043		16.197	95.289	4,000,000,000.000	3,811,560,000.000
06-SEP	15.000% 18-JUN-2043		16.650	92.862	4,000,000,000.000	3,714,480,000.000
06-SEP	15.000% 18-JUN-2043		16.490	93.706	2,000,000,000.000	1,874,120,000.000
06-SEP	15.000% 18-JUN-2043		15.900	96.944	2,000,000,000.000	1,938,880,000.000
06-SEP	15.000% 18-JUN-2043		15.665	98.291	15,000,000.000	14,743,650.000
06-SEP	15.000% 18-JUN-2043		16.000	96.381	3,200,000.000	3,084,192.000
06-SEP	15.000% 18-JUN-2043		15.400	99.848	584,400,000.000	583,511,712.000
06-SEP	15.000% 18-JUN-2043		15.500	99.257	503,800,000.000	500,056,766.000
06-SEP	15.000% 18-JUN-2043		16.503	93.637	4,594,000,000.000	4,301,683,780.000
06-SEP	15.000% 18-JUN-2043		16.000	96.381	520,000,000.000	501,181,200.000
06-SEP	15.000% 18-JUN-2043		16.850	91.826	24,000,000.000	22,038,240.000
06-SEP	15.000% 18-JUN-2043		15.500	99.257	30,000,000.000	29,777,100.000
06-SEP	15.000% 18-JUN-2043		16.800	92.083	600,000.000	552,498.000
06-SEP	15.000% 18-JUN-2043		16.200	95.272	4,000,000,000.000	3,810,880,000.000
06-SEP	15.000% 18-JUN-2043		15.900	96.944	100,000,000.000	96,944,000.000
06-SEP	15.000% 18-JUN-2043		15.800	97.513	10,000,000,000.000	9,751,295,000.000
06-SEP	15.000% 18-JUN-2043		15.715	97.999	540,000,000.000	529,194,600.000
06-SEP	15.000% 18-JUN-2043		15.400	99.851	100,000,000.000	99,851,000.000
06-SEP	15.000% 18-JUN-2043		15.715	97.999	120,000,000.000	117,598,800.000
06-SEP	15.000% 18-JUN-2043		15.900	96.944	2,000,000,000.000	1,938,880,000.000
06-SEP	15.000% 18-JUN-2043		16.500	93.653	132,000,000.000	123,621,960.000
06-SEP	15.000% 18-JUN-2043		15.621	98.547	295,000,000.000	290,713,650.000
06-SEP	15.000% 18-JUN-2043		16.500	93.653	166,000,000.000	155,463,980.000
06-SEP	15.000% 18-JUN-2043		16.490	93.706	2,000,000,000.000	1,874,120,000.000
TOTAL					240,962,900,000.000	