

Government Securities Daily Secondary Market Report for 09-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
09-SEP	0.000% 31-JUL-2025	13.625	13.723	89.181	246,700,000	220,009,529
09-SEP	0.000% 27-FEB-2025	12.605	13.028	94.424	1,000,000,000	944,240,000
09-SEP	0.000% 27-FEB-2025	12.600	13.023	94.426	1,000,000,000	944,260,000
09-SEP	0.000% 14-AUG-2025	12.001	12.050	89.972	33,400,000	30,050,648
09-SEP	0.000% 05-DEC-2024	11.000	11.470	97.445	12,000,000	11,693,400
09-SEP	0.000% 27-FEB-2025	11.000	11.323	95.099	300,000,000	285,297,000
09-SEP	0.000% 19-DEC-2024	9.506	9.837	97.437	6,100,000	5,943,657
09-SEP	0.000% 19-DEC-2024	9.498	9.829	97.439	6,100,000	5,943,779
09-SEP	0.000% 05-DEC-2024	8.549	8.831	98.003	9,200,000	9,016,276
09-SEP	14.125% 13-JAN-2028		14.000	102.333	1,700,000	1,739,661
09-SEP	16.000% 06-MAY-2027		15.800	105.761	20,000,000	21,152,214
09-SEP	14.375% 03-FEB-2033		15.360	96.385	4,000,000,000	3,855,400,000
09-SEP	14.375% 03-FEB-2033		15.042	97.826	511,200,000	500,086,512
09-SEP	14.250% 22-JUN-2034		15.150	98.039	111,000,000	108,823,290
09-SEP	16.000% 14-NOV-2030		15.533	106.536	84,400,000	89,916,384
09-SEP	16.000% 14-NOV-2030		15.533	106.536	51,600,000	54,972,576
09-SEP	16.000% 14-NOV-2030		15.533	106.536	563,100,000	599,904,216
09-SEP	16.000% 14-NOV-2030		15.533	106.536	356,600,000	379,907,376
09-SEP	17.750% 08-MAY-2042		17.300	107.347	4,200,000	4,508,574
09-SEP	15.000% 18-JUN-2043		16.300	94.849	70,000,000	66,394,490
09-SEP	15.000% 18-JUN-2043		15.400	99.973	14,000,000	13,996,220
09-SEP	15.000% 18-JUN-2043		16.850	91.948	1,100,000	1,011,428
09-SEP	15.000% 18-JUN-2043		15.900	97.066	28,900,000	28,052,000
09-SEP	15.000% 18-JUN-2043		16.300	94.849	5,800,000	5,501,242
09-SEP	15.000% 18-JUN-2043		16.600	93.246	1,577,000,000	1,470,489,420
09-SEP	15.000% 18-JUN-2043		15.671	98.378	15,000,000	14,756,700
09-SEP	15.000% 18-JUN-2043		16.500	93.775	4,600,000,000	4,313,650,000
09-SEP	18.500% 14-AUG-2042		17.000	108.550	15,000,000	16,282,509

09-SEP	13.500% 09-JUL-2026		13.500	102.177	2,000,000	2,043,540
09-SEP	13.500% 09-JUL-2026		13.500	102.177	2,000,000	2,043,540
09-SEP	15.800% 23-JUN-2039		16.450	98.963	52,000,000	51,460,760
09-SEP	15.800% 23-JUN-2039		16.200	100.312	47,000,000	47,146,640
09-SEP	15.800% 23-JUN-2039		16.199	100.320	100,000,000	100,320,000
09-SEP	15.800% 23-JUN-2039		16.324	99.640	100,000,000	99,640,000
09-SEP	15.800% 23-JUN-2039		16.000	101.415	10,900,000	11,054,235
09-SEP	15.800% 23-JUN-2039		16.200	100.312	30,000,000	30,093,600
09-SEP	15.800% 23-JUN-2039		16.324	99.640	100,000,000	99,640,124
09-SEP	15.800% 23-JUN-2039		16.450	98.963	3,000,000	2,968,890
09-SEP	15.800% 23-JUN-2039		15.923	101.845	15,000,000	15,276,750
09-SEP	15.800% 23-JUN-2039		16.200	100.312	6,000,000	6,018,720
09-SEP	15.800% 23-JUN-2039		16.450	98.963	406,000,000	401,789,780
09-SEP	15.800% 23-JUN-2039		16.200	100.312	6,000,000	6,018,720
09-SEP	15.800% 23-JUN-2039		16.200	100.312	30,000,000	30,093,600
09-SEP	15.800% 23-JUN-2039		16.200	100.312	500,000,000	501,560,000
09-SEP	15.800% 23-JUN-2039		16.460	98.910	4,000,000,000	3,956,400,000
09-SEP	14.125% 13-JAN-2028		14.000	102.333	1,600,000	1,637,328
09-SEP	14.125% 13-JAN-2028		14.000	102.333	1,600,000	1,637,328
09-SEP	17.000% 03-APR-2031		16.000	110.987	5,000,000,000	5,549,350,000
09-SEP	14.250% 23-AUG-2029		14.500	99.552	11,200,000	11,149,824
09-SEP	14.250% 23-AUG-2029		16.000	94.568	20,000,000,000	18,913,600,000
09-SEP	14.250% 23-AUG-2029		16.000	94.568	10,000,000,000	9,456,800,000
09-SEP	14.250% 23-AUG-2029		14.500	99.552	100,500,000	100,049,760
09-SEP	14.250% 23-AUG-2029		15.950	94.728	5,000,000,000	4,736,400,000
09-SEP	14.250% 23-AUG-2029		16.000	94.568	20,000,000,000	18,913,600,000
09-SEP	14.250% 23-AUG-2029		16.000	94.568	10,000,000,000	9,456,800,000
TOTAL					90,168,900,000.000	