

Government Securities Daily Secondary Market Report for 16-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
16-SEP	0.000% 03-OCT-2024	11.201	11.820	99.481	50,000,000.000	49,740,500.000
16-SEP	0.000% 07-NOV-2024	11.000	11.533	98.457	3,600,000.000	3,544,452.000
16-SEP	0.000% 19-DEC-2024	8.499	8.771	97.858	32,800,000.000	32,097,424.000
16-SEP	0.000% 19-DEC-2024	8.499	8.771	97.858	5,100,000.000	4,990,758.000
16-SEP	0.000% 19-DEC-2024	8.499	8.771	97.858	100,000.000	97,858.000
16-SEP	0.000% 16-JAN-2025	12.999	13.570	95.836	10,400,000.000	9,966,944.000
16-SEP	0.000% 13-MAR-2025	9.501	9.732	95.572	17,500,000.000	16,725,100.000
16-SEP	0.000% 25-AUG-2025	13.618	13.671	88.655	300,000,000.000	265,965,000.000
16-SEP	0.000% 25-AUG-2025	13.113	13.163	89.029	674,000,000.000	600,055,460.000
16-SEP	17.000% 16-JAN-2025		11.578	104.483	10,000,000,000.000	10,448,322,214.000
16-SEP	14.000% 29-MAY-2025		13.900	104.200	50,000,000,000.000	52,100,000,000.000
16-SEP	13.500% 09-JUL-2026		14.900	100.270	10,000,000,000.000	10,027,000,000.000
16-SEP	13.500% 09-JUL-2026		15.200	99.815	2,000,000,000.000	1,996,300,000.000
16-SEP	13.500% 09-JUL-2026		14.000	101.654	178,000,000.000	180,944,120.000
16-SEP	13.500% 09-JUL-2026		15.000	100.118	20,000,000.000	20,023,600.000
16-SEP	14.250% 23-AUG-2029		15.712	95.775	700,000,000.000	670,425,000.000
16-SEP	14.250% 23-AUG-2029		16.000	94.848	700,000,000.000	663,936,000.000
16-SEP	14.250% 23-AUG-2029		16.000	94.848	700,000,000.000	663,936,000.000
16-SEP	14.250% 23-AUG-2029		15.050	97.958	755,500,000.000	740,072,690.000
16-SEP	14.250% 23-AUG-2029		15.500	96.468	415,000,000.000	400,342,200.000
16-SEP	14.250% 23-AUG-2029		15.700	95.816	700,000,000.000	670,712,000.000
16-SEP	14.250% 23-AUG-2029		14.668	99.248	403,000,000.000	399,969,440.000
16-SEP	14.375% 03-FEB-2033		15.700	95.152	27,500,000.000	26,166,800.000
16-SEP	14.250% 22-JUN-2034		16.750	90.990	1,200,000,000.000	1,091,880,000.000
16-SEP	16.000% 14-MAY-2037		15.531	107.285	56,000,000.000	60,079,600.000
16-SEP	16.000% 14-MAY-2037		16.500	102.089	5,000,000.000	5,104,450.000

16-SEP	15.800% 23-JUN-2039		16.300	100.070	60,000,000.000	60,042,000.000
16-SEP	15.800% 23-JUN-2039		15.652	103.681	1,000,000,000.000	1,036,810,000.000
16-SEP	15.800% 23-JUN-2039		15.500	104.563	200,000,000.000	209,126,000.000
16-SEP	15.800% 23-JUN-2039		15.550	104.273	10,000,000.000	10,427,300.000
16-SEP	15.800% 23-JUN-2039		15.600	103.983	2,000,000,000.000	2,079,660,000.000
16-SEP	15.800% 23-JUN-2039		15.100	106.941	60,000,000.000	64,164,600.000
16-SEP	15.800% 23-JUN-2039		15.620	103.868	6,000,000,000.000	6,232,080,000.000
16-SEP	15.800% 23-JUN-2039		15.823	102.710	855,000,000.000	878,170,500.000
16-SEP	15.800% 23-JUN-2039		16.500	98.998	50,000,000,000.000	49,499,000,000.000
16-SEP	15.800% 23-JUN-2039		15.500	104.563	400,000.000	418,252.000
16-SEP	15.800% 23-JUN-2039		15.600	103.983	6,000,000,000.000	6,238,980,000.000
16-SEP	15.800% 23-JUN-2039		16.450	99.264	295,000,000.000	292,828,800.000
16-SEP	15.800% 23-JUN-2039		15.600	103.983	2,000,000,000.000	2,079,660,000.000
16-SEP	15.800% 23-JUN-2039		16.150	100.887	20,000,000.000	20,177,400.000
16-SEP	15.800% 23-JUN-2039		16.150	100.887	60,000,000.000	60,532,200.000
16-SEP	15.800% 23-JUN-2039		15.610	103.925	6,000,000,000.000	6,235,500,000.000
16-SEP	17.750% 08-MAY-2042		17.400	107.133	3,500,000.000	3,749,655.000
16-SEP	18.500% 14-AUG-2042		16.400	112.590	15,000,000.000	16,888,500.000
16-SEP	15.000% 18-JUN-2043		15.763	98.136	220,000,000.000	215,899,200.000
16-SEP	15.000% 18-JUN-2043		17.400	89.492	18,500,000.000	16,556,020.000
16-SEP	15.000% 18-JUN-2043		16.550	93.796	503,000,000.000	471,793,880.000
16-SEP	15.000% 18-JUN-2043		15.699	98.500	200,000,000.000	197,000,000.000
16-SEP	15.000% 18-JUN-2043		16.250	95.408	2,080,000,000.000	1,984,486,400.000
16-SEP	15.000% 18-JUN-2043		15.668	98.681	200,000,000.000	197,362,000.000
16-SEP	15.000% 18-JUN-2043		15.668	98.681	15,000,000.000	14,802,150.000
16-SEP	15.000% 18-JUN-2043		15.521	99.542	80,000,000.000	79,633,600.000
16-SEP	15.000% 18-JUN-2043		16.500	94.061	503,000,000.000	473,126,830.000
16-SEP	15.000% 18-JUN-2043		16.072	96.387	2,000,000,000.000	1,927,740,000.000

16-SEP	15.000% 18-JUN-2043		16.590	93.585	1,577,000,000.000	1,475,835,450.000
16-SEP	15.000% 18-JUN-2043		15.700	98.496	3,000,000.000	2,954,880.000
16-SEP	15.000% 18-JUN-2043		15.668	98.681	50,000,000.000	49,340,500.000
16-SEP	15.000% 18-JUN-2043		15.668	98.681	150,000,000.000	148,021,500.000
TOTAL					161,131,900,000.000	