

Government Securities Daily Secondary Market Report for 20-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
20-SEP	0.000% 19-JUN-2025	13.500	13.728	90.859	10,000,000,000.000	9,085,900,000.000
20-SEP	0.000% 05-JUN-2025	13.000	13.244	91.584	20,000,000,000.000	18,316,800,000.000
20-SEP	0.000% 19-JUN-2025	13.000	13.211	91.168	20,000,000,000.000	18,233,600,000.000
20-SEP	0.000% 11-SEP-2025	13.000	13.020	88.747	518,400,000.000	460,064,448.000
20-SEP	0.000% 31-JUL-2025	11.783	11.878	90.796	44,100,000.000	40,041,036.000
20-SEP	0.000% 07-NOV-2024	11.000	11.540	98.574	30,000,000,000.000	29,572,200,000.000
20-SEP	0.000% 24-OCT-2024	10.329	10.827	99.047	40,000,000,000.000	39,618,800,000.000
20-SEP	0.000% 16-JAN-2025	10.434	10.806	96.737	20,000,000,000.000	19,347,400,000.000
20-SEP	15.800% 23-JUN-2039		15.708	103.537	96,600,000.000	100,016,742.000
20-SEP	14.250% 23-AUG-2029		15.600	96.300	1,000,000,000.000	963,000,000.000
20-SEP	14.250% 23-AUG-2029		15.650	96.137	1,000,000,000.000	961,370,000.000
20-SEP	14.250% 23-AUG-2029		14.562	99.763	20,000,000.000	19,952,600.000
20-SEP	14.250% 23-AUG-2029		14.511	99.936	30,000,000.000	29,980,800.000
20-SEP	14.250% 23-AUG-2029		15.750	95.813	3,000,000,000.000	2,874,390,000.000
20-SEP	14.250% 23-AUG-2029		15.750	95.813	1,000,000,000.000	958,130,000.000
20-SEP	14.250% 23-AUG-2029		15.650	96.137	1,000,000,000.000	961,370,000.000
20-SEP	14.250% 23-AUG-2029		15.700	95.975	1,000,000,000.000	959,750,000.000
20-SEP	14.250% 23-AUG-2029		15.650	96.137	1,000,000,000.000	961,370,000.000
20-SEP	14.250% 23-AUG-2029		14.511	99.936	10,000,000.000	9,993,600.000
20-SEP	14.125% 13-JAN-2028		15.500	98.953	4,000,000.000	3,958,135.000
20-SEP	16.000% 06-MAY-2027		15.400	107.092	10,000,000.000	10,709,160.000
20-SEP	14.250% 22-JUN-2034		15.800	95.392	1,000,000,000.000	953,920,000.000
20-SEP	14.250% 22-JUN-2034		15.800	95.392	1,000,000,000.000	953,920,000.000
20-SEP	14.250% 22-JUN-2034		15.850	95.162	1,000,000,000.000	951,620,000.000
20-SEP	17.500% 01-NOV-2040		16.008	114.242	24,000,000.000	27,418,000.000
20-SEP	15.000% 20-MAY-2032		15.050	104.369	4,000,000,000.000	4,174,760,000.000

20-SEP	15.000% 20-MAY-2032		15.051	104.365	4,000,000,000.000	4,174,600,000.000
20-SEP	16.000% 14-MAY-2037		17.370	97.954	18,400,000.000	18,023,536.000
20-SEP	16.000% 14-MAY-2037		16.000	104.894	100,000,000.000	104,894,000.000
20-SEP	15.000% 18-JUN-2043		15.715	98.571	404,000,000.000	398,226,840.000
20-SEP	15.000% 18-JUN-2043		15.668	98.845	44,500,000.000	43,986,025.000
20-SEP	15.000% 18-JUN-2043		16.000	96.953	154,800,000.000	150,083,244.000
20-SEP	15.000% 18-JUN-2043		17.347	89.914	2,500,000.000	2,247,850.000
20-SEP	15.000% 18-JUN-2043		16.000	96.953	5,000,000.000	4,847,650.000
20-SEP	15.000% 18-JUN-2043		16.100	96.396	30,000,000.000	28,918,800.000
20-SEP	18.500% 14-AUG-2042		15.200	120.884	10,000,000.000	12,088,400.000
20-SEP	18.500% 14-AUG-2042		15.200	120.884	10,000,000.000	12,088,400.000
20-SEP	18.500% 14-AUG-2042		16.200	114.067	10,000,000.000	11,406,700.000
20-SEP	18.500% 14-AUG-2042		16.400	112.785	3,000,000.000	3,383,550.000
20-SEP	13.500% 09-JUL-2026		14.600	100.885	7,000,000,000.000	7,061,950,000.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	638,700,000.000	633,437,112.000
20-SEP	15.800% 23-JUN-2039		16.210	100.731	5,000,000,000.000	5,036,550,000.000
20-SEP	15.800% 23-JUN-2039		16.250	100.513	1,000,000,000.000	1,005,130,000.000
20-SEP	15.800% 23-JUN-2039		16.200	100.786	1,000,000,000.000	1,007,860,000.000
20-SEP	15.800% 23-JUN-2039		16.305	100.215	4,000,000,000.000	4,008,600,000.000
20-SEP	15.800% 23-JUN-2039		16.300	100.242	4,000,000,000.000	4,009,680,000.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	299,000,000.000	296,536,240.000
20-SEP	15.800% 23-JUN-2039		16.450	99.437	1,400,000,000.000	1,392,118,000.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	598,800,000.000	593,865,888.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	436,100,000.000	432,506,536.000
20-SEP	15.800% 23-JUN-2039		16.440	99.490	400,000,000.000	397,960,000.000
20-SEP	15.800% 23-JUN-2039		16.300	100.242	1,400,000,000.000	1,403,388,000.000

20-SEP	15.800% 23-JUN-2039		16.100	101.334	1,400,000,000.000	1,418,676,000.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	1,352,900,000.000	1,341,752,104.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	153,400,000.000	152,135,984.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	509,400,000.000	505,202,544.000
20-SEP	15.800% 23-JUN-2039		16.365	99.892	4,000,000,000.000	3,995,680,000.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	2,383,100,000.000	2,363,463,256.000
20-SEP	15.800% 23-JUN-2039		16.300	100.242	15,500,000.000	15,537,510.000
20-SEP	15.800% 23-JUN-2039		16.290	100.297	1,400,000,000.000	1,404,158,000.000
20-SEP	15.800% 23-JUN-2039		16.430	99.544	15,500,000.000	15,429,320.000
20-SEP	15.800% 23-JUN-2039		16.300	100.242	400,000,000.000	400,968,000.000
20-SEP	15.800% 23-JUN-2039		16.200	100.786	5,000,000,000.000	5,039,300,000.000
20-SEP	15.800% 23-JUN-2039		16.375	99.838	1,000,000,000.000	998,380,000.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	353,600,000.000	350,686,336.000
20-SEP	15.800% 23-JUN-2039		16.499	99.176	153,500,000.000	152,235,160.000
20-SEP	15.800% 23-JUN-2039		16.440	99.490	1,000,000,000.000	994,900,000.000
20-SEP	15.800% 23-JUN-2039		16.350	99.973	5,000,000,000.000	4,998,650,000.000
20-SEP	15.800% 23-JUN-2039		16.200	100.786	1,000,000,000.000	1,007,860,000.000
20-SEP	15.800% 23-JUN-2039		16.375	99.838	1,000,000,000.000	998,380,000.000
20-SEP	15.800% 23-JUN-2039		16.110	101.279	1,400,000,000.000	1,417,906,000.000
20-SEP	15.800% 23-JUN-2039		16.365	99.892	4,000,000,000.000	3,995,680,000.000
20-SEP	15.800% 23-JUN-2039		16.300	100.242	1,000,000,000.000	1,002,420,000.000
			TOTAL		221,258,800,000	215,364,211,506