

Government Securities Daily Secondary Market Report for 23-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
23-SEP	0.000% 25-AUG-2025	14.226	14.303	88.421	19,000,000,000.000	16,799,990,000.000
23-SEP	0.000% 31-JUL-2025	14.000	14.140	89.343	2,000,000.000	1,786,851.000
23-SEP	0.000% 19-JUN-2025	13.420	13.652	91.000	4,500,000,000.000	4,095,000,000.000
23-SEP	0.000% 19-JUN-2025	13.400	13.631	91.012	4,500,000,000.000	4,095,540,000.000
23-SEP	0.000% 03-JUL-2025	13.419	13.617	90.576	3,756,000,000.000	3,402,034,560.000
23-SEP	0.000% 03-JUL-2025	13.400	13.597	90.588	3,756,000,000.000	3,402,485,280.000
23-SEP	0.000% 27-FEB-2025	13.001	13.485	94.704	550,000,000.000	520,872,000.000
23-SEP	0.000% 30-JAN-2025	12.149	12.632	95.883	3,500,000,000.000	3,355,905,000.000
23-SEP	0.000% 11-SEP-2025	12.000	12.023	89.601	14,600,000.000	13,081,746.000
23-SEP	0.000% 11-SEP-2025	12.000	12.023	89.601	111,600,000.000	99,994,716.000
23-SEP	0.000% 11-SEP-2025	12.000	12.023	89.601	16,800,000.000	15,052,968.000
23-SEP	0.000% 05-DEC-2024	11.002	11.497	97.847	4,000,000.000	3,913,880.000
23-SEP	0.000% 26-SEP-2024	8.766	9.159	99.928	15,000,000,000.000	14,989,200,000.000
23-SEP	0.000% 02-JAN-2025	8.500	8.765	97.702	7,200,000.000	7,034,544.000
23-SEP	15.000% 18-JUN-2043		15.750	98.495	2,000,000.000	1,969,900.000
23-SEP	15.000% 18-JUN-2043		15.750	98.495	2,000,000.000	1,969,900.000
23-SEP	15.000% 18-JUN-2043		15.750	98.495	2,000,000.000	1,969,900.000
23-SEP	15.000% 18-JUN-2043		15.000	102.984	100,600,000.000	103,601,904.000
23-SEP	15.000% 18-JUN-2043		17.319	90.174	150,000,000.000	135,261,000.000
23-SEP	15.000% 18-JUN-2043		16.000	97.076	20,600,000.000	19,997,656.000
23-SEP	15.000% 18-JUN-2043		15.750	98.495	2,000,000.000	1,969,900.000
23-SEP	15.000% 18-JUN-2043		15.750	98.495	2,000,000.000	1,969,900.000
23-SEP	15.000% 18-JUN-2043		15.800	98.208	500,000,000.000	491,040,000.000
23-SEP	18.500% 14-AUG-2042		16.022	115.376	100,000,000.000	115,376,000.000
23-SEP	13.500% 09-JUL-2026		15.200	100.097	1,000,000,000.000	1,000,970,000.000
23-SEP	15.800% 23-JUN-2039		16.424	99.704	1,226,200,000.000	1,222,570,448.000
23-SEP	15.800% 23-JUN-2039		15.710	103.652	1,678,000,000.000	1,739,280,560.000

23-SEP	15.800% 23-JUN-2039		15.700	103.709	1,678,000,000.000	1,740,237,020.000
23-SEP	15.800% 23-JUN-2039		15.500	104.864	4,700,000.000	4,928,608.000
23-SEP	15.800% 23-JUN-2039		16.300	100.372	70,000,000.000	70,260,400.000
23-SEP	15.000% 18-JUN-2043		15.715	98.695	53,000,000.000	52,308,350.000
23-SEP	15.000% 18-JUN-2043		15.715	98.695	16,000,000.000	15,791,200.000
23-SEP	15.000% 18-JUN-2043		16.100	96.519	62,200,000.000	60,034,818.000
23-SEP	16.000% 14-MAY-2037		16.993	99.917	5,000,000.000	4,995,850.000
23-SEP	15.000% 20-MAY-2032		15.000	104.717	4,000,000,000.000	4,188,680,000.000
23-SEP	17.500% 01-NOV-2040		16.500	111.430	4,900,000.000	5,460,070.000
23-SEP	17.500% 01-NOV-2040		15.400	118.239	15,000,000.000	17,735,850.000
23-SEP	14.375% 03-FEB-2033		14.943	98.830	32,000,000.000	31,625,600.000
23-SEP	14.125% 13-JAN-2028		14.200	102.351	361,500,000.000	369,998,865.000
23-SEP	14.250% 23-AUG-2029		15.650	96.257	10,000,000,000.000	9,625,699,990.000
23-SEP	14.250% 23-AUG-2029		15.650	96.257	2,400,000,000.000	2,310,168,000.000
23-SEP	14.250% 23-AUG-2029		15.650	96.257	10,000,000,000.000	9,625,699,990.000
23-SEP	14.250% 23-AUG-2029		15.650	96.257	10,000,000,000.000	9,625,700,000.000
23-SEP	14.250% 23-AUG-2029		15.700	96.094	10,000,000,000.000	9,609,400,000.000
23-SEP	14.250% 23-AUG-2029		15.887	95.490	5,000,000,000.000	4,774,500,000.000
TOTAL					113,205,900,000.000	