

Government Securities Daily Secondary Market Report for 19 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
19-JAN	0.000% 16-JAN-2025	13.036	13.041	88.523	334,800,000	296,375,004
19-JAN	0.000% 16-JAN-2025	13.003	13.008	88.549	1,149,000,000	1,017,428,010
19-JAN	0.000% 16-JAN-2025	13.001	13.005	88.551	1,000,000,000	885,510,000
19-JAN	0.000% 16-JAN-2025	12.901	12.905	88.629	1,250,000,000	1,107,862,500
19-JAN	0.000% 16-JAN-2025	12.901	12.905	88.629	1,250,000,000	1,107,862,500
19-JAN	0.000% 16-JAN-2025	12.800	12.804	88.708	30,000,000	26,612,400
19-JAN	0.000% 16-JAN-2025	12.800	12.804	88.708	160,000,000	141,932,800
19-JAN	0.000% 10-OCT-2024	12.500	12.710	91.680	86,400,000	79,211,520
19-JAN	0.000% 24-OCT-2024	12.357	12.533	91.370	40,000,000,000	36,548,000,000
19-JAN	0.000% 06-JUN-2024	11.675	12.101	95.743	47,500,000,000	45,477,925,000
19-JAN	0.000% 19-DEC-2024	12.036	12.094	90.052	129,800,000	116,887,496
19-JAN	0.000% 21-NOV-2024	11.839	11.948	90.944	270,200,000	245,730,688
19-JAN	0.000% 24-OCT-2024	11.542	11.695	91.893	100,000,000	91,893,000
19-JAN	0.000% 12-SEP-2024	11.247	11.467	93.194	200,000,000	186,388,000
19-JAN	0.000% 01-AUG-2024	11.056	11.339	94.423	100,000,000	94,423,000
19-JAN	0.000% 16-JAN-2025	11.000	11.003	90.139	48,000,000	43,266,720
19-JAN	0.000% 20-JUN-2024	10.064	10.360	95.952	250,000,000	239,880,000
19-JAN	0.000% 18-JUL-2024	9.500	9.728	95.501	15,600,000	14,898,156
19-JAN	0.000% 09-MAY-2024	9.080	9.370	97.313	100,000,000	97,313,000
19-JAN	0.000% 18-JUL-2024	8.999	9.203	95.728	1,500,000	1,435,920
19-JAN	0.000% 25-APR-2024	8.587	8.861	97.769	150,000,000	146,653,500
19-JAN	0.000% 25-APR-2024	8.500	8.769	97.791	200,000	195,582
19-JAN	0.000% 25-APR-2024	8.500	8.769	97.791	2,400,000	2,346,984
19-JAN	0.000% 14-MAR-2024	8.346	8.648	98.758	100,000,000	98,758,000
19-JAN	0.000% 15-FEB-2024	8.297	8.623	99.390	200,000,000	198,780,000

19-JAN	0.000% 14-MAR-2024	8.089	8.372	98.796	3,000,000,000	2,963,872,953
19-JAN	0.000% 25-APR-2024	8.001	8.239	97.918	5,200,000	5,091,736
19-JAN	14.375% 03-FEB-2033		14.850	103.762	1,700,000,000	1,763,954,000
19-JAN	16.000% 14-MAY-2037		15.490	104.983	9,550,000,000	10,025,876,500
19-JAN	17.750% 08-MAY-2042		15.150	118.361	100,000,000	118,361,000
19-JAN	17.500% 01-NOV-2040		15.690	113.300	900,000,000	1,019,700,000
19-JAN	17.500% 01-NOV-2040		14.505	121.371	6,300,000,000	7,646,373,000
19-JAN	17.000% 03-APR-2031		16.999	104.540	20,000,000	20,908,000
19-JAN	14.000% 29-MAY-2025		12.000	104.330	124,700,000	130,099,510
19-JAN	15.000% 18-JUN-2043		14.800	101.586	1,279,800,000	1,300,097,628
19-JAN	14.375% 03-FEB-2033		14.700	104.488	250,000,000	261,220,000
19-JAN	13.500% 09-JUL-2026		13.718	99.842	1,000,000,000	998,420,000
19-JAN	15.000% 18-JUN-2043		15.300	98.468	70,000,000	68,927,600
19-JAN	18.500% 14-AUG-2042		15.760	123.098	7,850,000,000	9,663,193,000
19-JAN	17.500% 01-NOV-2040		13.603	128.205	6,200,000,000	7,948,710,000
19-JAN	16.000% 14-MAY-2037		15.470	105.097	3,000,000,000	3,152,910,000
19-JAN	13.500% 09-JUL-2026		13.650	99.981	1,000,000,000	999,810,000
19-JAN	17.500% 01-NOV-2040		15.100	117.197	10,000,000	11,719,700
19-JAN	14.000% 29-MAY-2025		11.551	104.892	47,700,000	50,033,484
19-JAN	16.000% 14-MAY-2037		15.350	105.787	7,500,000	7,934,000
19-JAN	17.750% 08-MAY-2042		16.000	112.660	100,000,000	112,660,269
19-JAN	17.750% 08-MAY-2042		15.400	116.632	3,000,000,000	3,498,960,000
19-JAN	13.500% 09-JUL-2026		13.650	99.981	5,000,000,000	4,999,050,000
19-JAN	14.000% 08-AUG-2024		11.710	107.408	30,000,000,000	32,222,400,000
19-JAN	14.875% 25-SEP-2024		12.253	106.284	20,000,000,000	21,256,800,000
19-JAN	17.500% 01-NOV-2040		13.600	128.229	6,200,000,000	7,950,198,000
19-JAN	15.000% 18-JUN-2043		15.333	98.268	200,000,000	196,536,000
19-JAN	15.000% 18-JUN-2043		15.350	98.166	2,000,000,000	1,963,320,000
19-JAN	17.750% 08-MAY-2042		15.250	117.664	100,000,000	117,664,000

19-JAN	16.000% 14-MAY-2037		15.980	102.246	5,500,000,000	5,623,530,000
19-JAN	17.750% 08-MAY-2042		14.605	122.292	8,000,000,000	9,783,360,000
19-JAN	14.375% 03-FEB-2033		14.700	104.488	100,000,000	104,488,000
19-JAN	13.500% 09-JUL-2026		13.000	101.319	55,000,000	55,725,450
19-JAN	16.000% 14-MAY-2037		15.507	104.883	255,000,000	267,451,650
19-JAN	14.125% 13-JAN-2028		14.100	100.112	100,000,000	100,112,000
19-JAN	13.500% 09-JUL-2026		13.017	101.284	1,699,000,000	1,720,815,160
19-JAN	14.125% 13-JAN-2028		14.000	100.411	160,000,000	160,657,600
19-JAN	16.000% 14-MAY-2037		14.903	108.423	5,500,000,000	5,963,265,000
19-JAN	16.000% 14-MAY-2037		15.300	106.077	942,800,000	1,000,093,956
19-JAN	14.000% 29-MAY-2025		12.000	104.330	210,900,000	220,031,970
19-JAN	15.000% 18-JUN-2043		15.400	97.865	3,000,000,000	2,935,950,000
19-JAN	18.500% 14-AUG-2042		15.260	126.605	450,000,000	569,722,500
19-JAN	16.000% 14-MAY-2037		15.200	106.660	5,000,000	5,333,000
19-JAN	16.000% 14-MAY-2037		15.420	105.384	1,800,000,000	1,896,912,000
19-JAN	13.500% 09-JUL-2026		13.017	10-Apr	1,699,000,000	1,720,815,160
19-JAN	17.750% 08-MAY-2042		15.630	24-Apr	2,007,200,000	2,309,885,760
19-JAN	13.500% 09-JUL-2026		13.000	10-Apr	1,100,000,000	1,114,509,000
19-JAN	15.000% 18-JUN-2043		14.650	11-Apr	50,000,000	51,278,000
19-JAN	13.500% 09-JUL-2026		13.200	09-Apr	300,000,000	302,715,000
19-JAN	17.500% 01-NOV-2040		14.750	28-Apr	300,000	358,863
19-JAN	17.750% 08-MAY-2042		16.007	21-Apr	2,700,000	3,040,551
19-JAN	15.000% 18-JUN-2043		15.980	03-Apr	3,000,000,000	2,834,760,000
19-JAN	14.375% 03-FEB-2033		14.750	13-Apr	8,000,000	8,339,600
19-JAN	15.000% 18-JUN-2043		15.403	97.847	3,000,000,000	2,935,410,000
19-JAN	16.000% 14-MAY-2037		14.900	108.441	5,500,000,000	5,964,255,000
19-JAN	17.500% 01-NOV-2040		15.100	117.197	100,000,000	117,197,000
19-JAN	14.250% 22-JUN-2034		14.000	101.921	29,400,000	29,964,774

19-JAN	14.375% 03-FEB-2033		14.700	104.488	500,000,000	522,440,000
19-JAN	17.500% 01-NOV-2040		15.200	116.520	100,000,000	116,520,000
19-JAN	15.000% 18-JUN-2043		15.350	98.167	30,000,000	29,450,000
19-JAN	13.500% 09-JUL-2026		13.550	100.185	20,000,000,000	20,037,000,000
19-JAN	14.125% 13-JAN-2028		13.800	101.011	19,800,000	20,000,178
19-JAN	15.000% 18-JUN-2043		15.400	97.865	1,500,000,000	1,467,975,000
19-JAN	15.000% 18-JUN-2043		14.650	102.556	85,000,000	87,172,600
19-JAN	13.500% 09-JUL-2026		12.800	101.735	70,000,000	71,214,500
19-JAN	15.000% 18-JUN-2043		15.260	98.712	4,000,000,000	3,948,480,000
19-JAN	14.375% 03-FEB-2033		14.700	104.488	1,600,000,000	1,671,808,000
19-JAN	17.750% 08-MAY-2042		15.650	114.947	2,007,200,000	2,307,216,184
19-JAN	15.000% 18-JUN-2043		15.000	100.318	967,000,000	970,075,060
19-JAN	15.000% 18-JUN-2043		15.250	98.773	1,000,000,000	987,730,000
19-JAN	15.000% 18-JUN-2043		15.250	98.773	300,000,000	296,319,000
19-JAN	15.000% 18-JUN-2043		15.950	94.661	7,400,000,000	7,004,914,000
19-JAN	15.000% 18-JUN-2043		15.350	98.166	2,000,000,000	1,963,320,000
19-JAN	15.000% 18-JUN-2043		15.250	98.773	500,000,000	493,865,000
19-JAN	16.250% 08-NOV-2035		16.517	101.104	662,300,000	669,611,792
19-JAN	18.500% 14-AUG-2042		15.923	121.994	21,500,000	26,228,710
19-JAN	13.500% 09-JUL-2026		13.000	101.319	612,000,000	620,072,280
19-JAN	18.500% 14-AUG-2042		16.524	118.074	21,500,000	25,385,910
19-JAN	14.125% 13-JAN-2028		14.000	100.411	165,000,000	165,678,150
			TTLS		291,578,400,000	300,044,823,518