

Government Securities Daily Secondary Market Report for 22 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
22-JAN	0.000% 16-JAN-2025	13.002	13.013	88.634	45,200,000	40,062,568
22-JAN	0.000% 16-JAN-2025	13.000	13.011	88.635	1,700,000	1,506,795
22-JAN	0.000% 01-AUG-2024	11.913	12.249	94.103	30,000,000,000	28,230,900,000
22-JAN	0.000% 20-JUN-2024	11.000	11.359	95.675	305,000,000	291,808,750
22-JAN	0.000% 01-AUG-2024	9.999	10.236	95.003	36,900,000	35,056,107
22-JAN	17.000% 16-JAN-2025		12.999	103.785	80,000,000	83,027,838
22-JAN	17.000% 16-JAN-2025		14.499	102.410	127,500,000	130,572,750
22-JAN	14.125% 13-JAN-2028		13.837	101.011	217,800,000	220,001,958
22-JAN	14.125% 13-JAN-2028		14.400	99.337	100,000,000	99,337,000
22-JAN	14.125% 13-JAN-2028		14.940	97.765	15,300,000	14,958,045
22-JAN	14.125% 13-JAN-2028		14.000	100.523	400,000	402,092
22-JAN	14.125% 13-JAN-2028		13.750	101.272	50,000,000	50,636,000
22-JAN	16.625% 27-AUG-2026		13.000	114.331	105,000,000	120,047,550
22-JAN	16.625% 27-AUG-2026		13.070	114.173	92,000,000	105,039,160
22-JAN	14.375% 03-FEB-2033		14.734	104.447	24,000,000	25,067,280
22-JAN	14.375% 03-FEB-2033		14.800	104.125	700,000	728,875
22-JAN	14.250% 22-JUN-2034		16.291	90.588	56,000,000	50,729,280
22-JAN	14.250% 22-JUN-2034		16.291	90.588	56,000,000	50,729,280
22-JAN	14.250% 22-JUN-2034		14.562	99.032	20,000,000	19,806,400
22-JAN	14.250% 22-JUN-2034		16.291	90.588	56,000,000	50,729,280
22-JAN	14.250% 22-JUN-2034		15.624	93.712	19,300,000	18,086,416
22-JAN	17.500% 01-NOV-2040		15.722	113.236	13,500,000	15,286,860
22-JAN	17.500% 01-NOV-2040		16.000	111.483	82,800,000	92,307,924
22-JAN	17.500% 01-NOV-2040		15.500	114.671	100,000	114,671
22-JAN	14.000% 29-MAY-2025		14.500	101.393	50,900,000	51,609,037
22-JAN	14.000% 29-MAY-2025		14.400	101.512	50,000,000	50,756,000

22-JAN	14.000% 29-MAY-2025		11.604	104.924	476,600,000	500,067,784
22-JAN	14.000% 29-MAY-2025		12.774	103.476	25,000,000,000	25,869,000,000
22-JAN	14.000% 29-MAY-2025		12.774	103.476	25,000,000,000	25,869,000,000
22-JAN	14.000% 29-MAY-2025		12.750	103.505	30,000,000,000	31,051,500,000
22-JAN	14.000% 29-MAY-2025		13.200	102.956	2,500,000	2,573,900
22-JAN	16.000% 14-MAY-2037		14.900	108.570	3,100,000,000	3,365,670,000
22-JAN	16.000% 14-MAY-2037		14.897	108.588	3,100,000,000	3,366,228,000
22-JAN	16.000% 14-MAY-2037		15.510	105.000	57,100,000	59,955,000
22-JAN	16.000% 14-MAY-2037		15.000	107.971	363,100,000	392,042,701
22-JAN	16.000% 14-MAY-2037		14.750	109.479	45,000,000	49,265,550
22-JAN	16.000% 14-MAY-2037		14.986	108.055	18,900,000	20,422,395
22-JAN	16.000% 14-MAY-2037		15.300	106.206	200,000,000	212,412,000
22-JAN	16.000% 14-MAY-2037		15.000	107.971	15,000,000	16,195,650
22-JAN	16.000% 14-MAY-2037		15.204	106.767	100,000,000	106,767,000
22-JAN	16.000% 14-MAY-2037		15.670	104.093	45,000,000	46,841,850
22-JAN	16.000% 14-MAY-2037		14.750	109.479	45,000,000	49,265,550
22-JAN	16.000% 14-MAY-2037		14.986	108.055	18,000,000	19,449,900
22-JAN	16.000% 14-MAY-2037		15.670	104.093	45,000,000	46,841,850
22-JAN	16.000% 14-MAY-2037		16.000	102.266	55,000,000	56,246,300
22-JAN	17.750% 08-MAY-2042		15.900	113.448	3,000,000	3,403,440
22-JAN	17.750% 08-MAY-2042		14.600	122.471	5,000,000,000	6,123,550,000
22-JAN	17.750% 08-MAY-2042		14.600	122.471	5,000,000,000	6,123,550,000
22-JAN	17.750% 08-MAY-2042		16.082	112.280	20,100,000	22,568,280
22-JAN	14.000% 08-AUG-2024		12.962	106.859	131,600,000	140,626,444
22-JAN	15.000% 18-JUN-2043		15.250	98.892	1,200,000,000	1,186,704,000
22-JAN	15.000% 18-JUN-2043		15.019	100.318	60,900,000	61,093,662
22-JAN	15.000% 18-JUN-2043		15.008	100.388	30,000,000	30,116,400
22-JAN	15.000% 18-JUN-2043		15.745	95.953	3,800,000,000	3,646,214,000

22-JAN	15.000% 18-JUN-2043		15.008	100.388	70,000,000	70,271,600
22-JAN	15.000% 18-JUN-2043		15.650	96.505	50,000,000	48,252,500
22-JAN	15.000% 18-JUN-2043		15.008	100.388	19,200,000	19,274,496
22-JAN	15.000% 18-JUN-2043		15.000	100.438	50,000,000	50,219,000
22-JAN	15.000% 18-JUN-2043		15.837	95.424	10,000,000,000	9,542,400,000
22-JAN	15.000% 18-JUN-2043		15.008	100.388	160,000,000	160,620,800
22-JAN	15.000% 18-JUN-2043		15.008	100.388	20,000,000	20,077,600
22-JAN	15.000% 18-JUN-2043		15.990	94.556	10,000,000,000	9,455,600,000
22-JAN	15.000% 18-JUN-2043		16.549	91.499	20,000,000	18,299,800
22-JAN	15.000% 18-JUN-2043		14.500	103.661	165,300,000	171,351,633
22-JAN	15.000% 18-JUN-2043		15.346	98.307	91,600,000	90,049,212
22-JAN	15.000% 18-JUN-2043		14.819	101.586	541,500,000	550,088,190
22-JAN	15.000% 18-JUN-2043		15.370	98.165	4,495,000,000	4,412,516,750
22-JAN	15.000% 18-JUN-2043		15.008	100.388	90,000,000	90,349,200
22-JAN	15.000% 18-JUN-2043		14.718	102.231	189,500,000	193,727,745
22-JAN	18.500% 14-AUG-2042		15.600	124.354	2,710,000,000	3,369,993,400
22-JAN	18.500% 14-AUG-2042		15.010	128.582	3,910,000,000	5,027,556,200
22-JAN	18.500% 14-AUG-2042		15.610	124.285	800,000,000	994,280,000
22-JAN	18.500% 14-AUG-2042		15.610	124.285	1,910,000,000	2,373,843,500
22-JAN	18.500% 14-AUG-2042		16.150	120.640	20,000,000	24,128,000
22-JAN	13.500% 09-JUL-2026		13.500	100.396	2,050,000,000	2,058,118,000
22-JAN	13.500% 09-JUL-2026		13.051	101.319	181,700,000	184,096,623
			TTLS		172,081,700,000	177,211,993,821