

Government Securities Daily Secondary Market Report for 30 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
30-JAN	0.000% 16-JAN-2025	12.900	12.928	88.936	5,000,000,000	4,446,800,000
30-JAN	0.000% 16-JAN-2025	12.000	12.024	89.628	145,100,000	130,050,228
30-JAN	0.000% 02-JAN-2025	11.499	11.547	90.376	8,300,000	7,501,208
30-JAN	0.000% 02-JAN-2025	11.001	11.044	90.755	165,300,000	150,018,015
30-JAN	0.000% 02-JAN-2025	11.001	11.044	90.755	5,500,000	4,991,525
30-JAN	0.000% 16-JAN-2025	11.000	11.021	90.409	5,600,000	5,062,904
30-JAN	0.000% 25-APR-2024	9.002	9.317	97.923	126,100,000	123,480,903
30-JAN	0.000% 25-APR-2024	9.002	9.317	97.923	1,731,800,000	1,695,830,514
30-JAN	0.000% 25-APR-2024	8.998	9.312	97.924	1,731,800,000	1,695,847,832
30-JAN	0.000% 25-APR-2024	8.998	9.312	97.924	126,100,000	123,482,164
30-JAN	0.000% 09-MAY-2024	8.329	8.584	97.769	10,000,000,000	9,776,900,000
30-JAN	0.000% 28-MAR-2024	8.134	8.417	98.724	15,000,000,000	14,808,600,000
30-JAN	14.250% 23-AUG-2029		14.870	103.618	3,000,000,000	3,108,540,000
30-JAN	18.500% 14-AUG-2042		15.500	125.464	19,900,000	24,967,336
30-JAN	14.125% 13-JAN-2028		14.974	97.978	25,000,000,000	24,494,500,000
30-JAN	14.250% 23-AUG-2029		14.125	106.389	23,500,000	25,001,415
30-JAN	14.375% 03-FEB-2033		15.030	103.352	1,097,500,000	1,134,288,200
30-JAN	14.375% 03-FEB-2033		15.030	103.352	268,000,000	276,983,360
30-JAN	13.500% 09-JUL-2026		13.000	101.705	394,000,000	400,717,700
30-JAN	14.375% 03-FEB-2033		15.500	101.157	1,060,000,000	1,072,264,200
30-JAN	15.000% 18-JUN-2043		15.008	100.708	140,000,000	140,991,200
30-JAN	15.000% 18-JUN-2043		15.008	100.708	25,000,000	25,177,000
30-JAN	14.375% 03-FEB-2033		15.000	103.494	6,220,000,000	6,437,326,800
30-JAN	14.000% 01-AUG-2024		11.499	108.116	2,800,000,000	3,027,248,000
30-JAN	16.000% 14-MAY-2037		15.000	108.315	46,200,000	50,041,530

30-JAN	14.375% 03-FEB-2033		15.030	103.352	971,700,000	1,004,271,384
30-JAN	14.250% 23-AUG-2029		14.700	104.241	3,000,000,000	3,127,230,000
30-JAN	15.000% 18-JUN-2043		15.500	97.708	1,000,000,000	977,080,000
30-JAN	14.250% 23-AUG-2029		14.540	104.832	9,600,000	10,063,872
30-JAN	17.500% 01-NOV-2040		16.000	111.861	685,000,000	766,247,850
30-JAN	14.375% 03-FEB-2033		15.500	101.157	1,840,000,000	1,861,288,800
30-JAN	14.375% 03-FEB-2033		15.310	102.036	2,000,000,000	2,040,720,000
30-JAN	14.125% 13-JAN-2028		15.000	97.903	25,000,000,000	24,475,750,000
30-JAN	16.000% 14-MAY-2037		15.700	104.270	30,000,000	31,281,000
30-JAN	14.000% 29-MAY-2025		12.750	103.787	6,800,000	7,057,516
30-JAN	14.375% 03-FEB-2033		15.030	103.352	242,600,000	250,731,952
30-JAN	14.375% 03-FEB-2033		15.500	101.157	1,710,000,000	1,729,784,700
30-JAN	15.000% 18-JUN-2043		15.008	100.708	4,900,000	4,934,692
30-JAN	14.250% 23-AUG-2029		15.190	102.459	3,800,000,000	3,893,442,000
30-JAN	17.750% 08-MAY-2042		17.000	107.084	11,700,000	12,528,828
30-JAN	17.500% 01-NOV-2040		14.000	125.631	1,100,000,000	1,381,941,000
30-JAN	16.000% 14-MAY-2037		15.600	104.833	2,000,000,000	2,096,660,000
30-JAN	17.500% 01-NOV-2040		15.194	117.075	300,000,000	351,225,000
30-JAN	14.375% 03-FEB-2033		15.030	103.352	890,600,000	920,452,912
30-JAN	14.375% 03-FEB-2033		15.030	103.352	98,000,000	101,284,960
30-JAN	17.500% 01-NOV-2040		16.800	107.077	6,500,000	6,960,004
30-JAN	14.375% 03-FEB-2033		15.030	103.352	135,700,000	140,248,664
30-JAN	14.000% 01-AUG-2024		11.499	108.116	997,200,000	1,078,132,752
30-JAN	14.375% 03-FEB-2033		15.030	103.352	222,000,000	229,441,440
30-JAN	14.375% 03-FEB-2033		15.300	102.082	2,000,000,000	2,041,640,000
30-JAN	14.250% 23-AUG-2029		14.900	103.508	5,000,000,000	5,175,400,000
30-JAN	15.000% 18-JUN-2043		15.008	100.708	80,000,000	80,566,400
30-JAN	16.000% 14-MAY-2037		15.176	107.270	300,000,000	321,810,000

30-JAN	15.000% 18-JUN-2043		15.700	96.534	1,000,000,000	965,340,000
30-JAN	16.000% 14-MAY-2037		15.789	103.775	3,000,000,000	3,113,250,000
30-JAN	15.000% 18-JUN-2043		15.008	100.708	475,000,000	478,363,000
30-JAN	16.000% 14-MAY-2037		15.350	106.261	2,000,000,000	2,125,220,000
30-JAN	16.000% 14-MAY-2037		15.600	104.833	2,000,000,000	2,096,660,000
30-JAN	14.000% 01-AUG-2024		11.531	108.101	709,000,000	766,436,090
30-JAN	14.000% 29-MAY-2025		12.750	103.787	19,300,000	20,030,891
30-JAN	14.000% 01-AUG-2024		13.490	107.162	171,200,000	183,461,344
30-JAN	16.000% 14-MAY-2037		15.000	108.315	150,000,000	162,472,500
30-JAN	14.375% 03-FEB-2033		15.500	101.157	2,060,000,000	2,083,834,200
30-JAN	14.125% 13-JAN-2028		16.150	94.682	10,700,000	10,130,974
30-JAN	15.000% 18-JUN-2043		15.700	96.534	1,000,000,000	965,340,000
30-JAN	16.000% 14-MAY-2037		15.177	107.270	200,000,000	214,540,000
30-JAN	14.375% 03-FEB-2033		15.030	103.352	315,000,000	325,558,800
30-JAN	14.375% 03-FEB-2033		15.500	101.157	222,000,000	224,568,540
30-JAN	16.000% 14-MAY-2037		15.570	105.000	30,000,000	31,499,900
30-JAN	14.000% 29-MAY-2025		12.896	103.611	350,000,000	362,638,500
30-JAN	15.000% 18-JUN-2043		15.407	98.263	1,000,000,000	982,630,000
30-JAN	14.250% 23-AUG-2029		14.870	103.618	2,000,000,000	2,072,360,000
30-JAN	14.250% 23-AUG-2029		14.700	104.241	2,000,000,000	2,084,820,000
30-JAN	14.375% 03-FEB-2033		15.500	101.157	330,000,000	333,818,100
30-JAN	15.000% 18-JUN-2043		15.420	98.185	1,000,000,000	981,850,000
30-JAN	16.250% 08-NOV-2035		15.100	109.218	795,000,000	868,283,100
30-JAN	14.125% 13-JAN-2028		15.000	97.903	25,000,000,000	24,475,750,000
30-JAN	16.000% 14-MAY-2037		15.177	107.270	60,000,000	64,362,000
30-JAN	14.375% 03-FEB-2033		15.000	103.494	10,500,000,000	10,866,870,000
30-JAN	14.375% 03-FEB-2033		15.030	103.352	297,100,000	307,058,792
30-JAN	15.000% 18-JUN-2043		15.950	95.101	787,000,000	748,444,870

30-JAN	15.000% 18-JUN-2043		15.500	97.708	1,000,000,000	977,080,000
30-JAN	16.000% 14-MAY-2037		14.750	109.822	30,000,000	32,946,600
30-JAN	14.375% 03-FEB-2033		14.800	104.453	50,000,000	52,226,500
30-JAN	14.375% 03-FEB-2033		15.009	103.453	20,000,000	20,690,600
30-JAN	16.000% 14-MAY-2037		15.550	105.116	9,500,000	9,986,020
30-JAN	14.375% 03-FEB-2033		15.000	103.494	6,000,000,000	6,209,640,000
30-JAN	16.000% 14-MAY-2037		14.897	108.931	4,020,000,000	4,379,026,200
30-JAN	17.500% 01-NOV-2040		14.000	125.631	1,100,000,000	1,381,941,000
30-JAN	15.000% 18-JUN-2043		14.650	102.995	120,000,000	123,594,000
30-JAN	14.375% 03-FEB-2033		15.030	103.352	495,200,000	511,799,104
30-JAN	16.000% 14-MAY-2037		15.900	103.161	2,000,000,000	2,063,220,000
30-JAN	14.125% 13-JAN-2028		14.974	97.978	25,000,000,000	24,494,500,000
30-JAN	14.250% 23-AUG-2029		15.000	103.145	4,745,000,000	4,894,230,250
30-JAN	14.000% 29-MAY-2025		12.896	103.611	362,000,000	375,071,820
30-JAN	16.250% 08-NOV-2035		15.097	109.236	795,000,000	868,426,200
30-JAN	15.000% 18-JUN-2043		14.810	101.961	150,000,000	152,941,500
30-JAN	18.500% 14-AUG-2042		15.353	126.500	2,000,000	2,530,000
30-JAN	16.000% 14-MAY-2037		14.900	108.913	4,020,000,000	4,378,302,600
30-JAN	15.000% 18-JUN-2043		15.410	98.245	1,000,000,000	982,450,000
30-JAN	13.500% 09-JUL-2026		12.800	102.118	5,000,000	5,105,900
30-JAN	15.000% 18-JUN-2043		15.008	100.708	215,000,000	216,522,200
30-JAN	16.000% 14-MAY-2037		15.900	103.161	2,000,000,000	2,063,220,000
30-JAN	16.000% 14-MAY-2037		15.350	106.261	2,000,000,000	2,125,220,000
30-JAN	15.000% 18-JUN-2043		15.008	100.708	500,000,000	503,540,000
30-JAN	17.000% 16-JAN-2025		13.001	104.072	2,200,000	2,289,584
30-JAN	14.375% 03-FEB-2033		15.030	103.352	7,180,300,000	7,420,983,656
30-JAN	15.000% 18-JUN-2043		15.008	100.708	1,000,000,000	1,007,080,000
30-JAN	14.000% 29-MAY-2025		12.896	103.611	362,000,000	375,071,820

30-JAN	18.500% 14-AUG-2042		15.000	129.065	1,589,000,000	2,050,847,446
30-JAN	18.500% 14-AUG-2042		16.000	122.044	1,550,000,000	1,891,682,000
30-JAN	14.000% 01-AUG-2024		11.531	108.101	255,400,000	276,089,954
30-JAN	14.375% 03-FEB-2033		15.000	103.494	250,000,000	258,735,000
30-JAN	14.000% 01-AUG-2024		11.530	108.101	2,832,800,000	3,062,285,128
30-JAN	14.250% 22-JUN-2034		15.000	97.093	842,000,000	817,523,060
			TTLS		256,565,700,000	259,207,177,503