

Government Securities Daily Secondary Market Report for 25 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
25-JAN	0.000% 21-NOV-2024	12.956	13.099	90.347	45,000,000,000	40,656,150,000
25-JAN	0.000% 10-OCT-2024	12.786	13.019	91.682	30,000,000,000	27,504,600,000
25-JAN	0.000% 26-SEP-2024	12.737	13.000	92.124	30,000,000,000	27,637,200,000
25-JAN	0.000% 12-SEP-2024	12.638	12.928	92.594	30,000,000,000	27,778,200,000
25-JAN	0.000% 26-SEP-2024	12.549	12.804	92.231	10,000,000,000	9,223,100,000
25-JAN	0.000% 10-OCT-2024	12.550	12.775	91.823	50,000,000,000	45,911,500,000
25-JAN	0.000% 24-OCT-2024	12.451	12.642	91.481	50,000,000,000	45,740,500,000
25-JAN	0.000% 01-AUG-2024	12.257	12.619	94.032	30,000,000,000	28,209,600,000
25-JAN	0.000% 21-NOV-2024	12.456	12.588	90.685	50,000,000,000	45,342,500,000
25-JAN	0.000% 21-NOV-2024	12.450	12.582	90.689	50,000,000,000	45,344,500,000
25-JAN	0.000% 24-OCT-2024	12.371	12.560	91.531	40,000,000,000	36,612,400,000
25-JAN	0.000% 07-NOV-2024	12.379	12.539	91.130	30,000,000,000	27,339,000,000
25-JAN	0.000% 24-OCT-2024	12.345	12.533	91.547	50,000,000	45,773,500
25-JAN	0.000% 16-JAN-2025	12.500	12.516	89.106	224,500,000	200,042,970
25-JAN	0.000% 18-JUL-2024	12.015	12.392	94.553	40,000,000,000	37,821,200,000
25-JAN	0.000% 18-JUL-2024	11.999	12.374	94.560	1,000,000,000	945,600,000
25-JAN	0.000% 21-NOV-2024	12.241	12.369	90.831	45,000,000,000	40,873,950,000
25-JAN	0.000% 07-NOV-2024	12.198	12.354	91.248	30,000,000,000	27,374,400,000
25-JAN	0.000% 18-JUL-2024	11.950	12.322	94.581	1,000,000,000	945,810,000
25-JAN	0.000% 24-OCT-2024	12.101	12.282	91.700	40,000,000,000	36,680,000,000
25-JAN	0.000% 10-OCT-2024	11.964	12.168	92.175	30,000,000,000	27,652,500,000
25-JAN	0.000% 21-NOV-2024	12.002	12.125	90.994	10,000,000,000	9,099,400,000
25-JAN	0.000% 21-NOV-2024	12.000	12.123	90.995	10,000,000,000	9,099,500,000
25-JAN	0.000% 18-JUL-2024	11.750	12.110	94.667	1,000,000,000	946,670,000
25-JAN	0.000% 05-DEC-2024	12.002	12.098	90.614	9,000,000,000	8,155,260,000

25-JAN	0.000% 05-DEC-2024	12.000	12.095	90.616	9,000,000,000	8,155,440,000
25-JAN	0.000% 26-SEP-2024	11.857	12.085	92.628	30,000,000,000	27,788,400,000
25-JAN	0.000% 19-DEC-2024	12.002	12.071	90.238	10,000,000,000	9,023,800,000
25-JAN	0.000% 19-DEC-2024	12.000	12.069	90.239	10,000,000,000	9,023,900,000
25-JAN	0.000% 12-SEP-2024	11.773	12.024	93.066	30,000,000,000	27,919,800,000
25-JAN	0.000% 06-JUN-2024	11.551	11.979	95.961	50,000,000,000	47,980,500,000
25-JAN	0.000% 01-AUG-2024	11.469	11.786	94.394	30,000,000,000	28,318,200,000
25-JAN	0.000% 16-JAN-2025	11.500	11.514	89.889	111,300,000	100,046,457
25-JAN	0.000% 16-JAN-2025	11.500	11.514	89.889	389,400,000	350,027,766
25-JAN	0.000% 02-JAN-2025	11.200	11.237	90.477	110,600,000	100,067,562
25-JAN	0.000% 01-AUG-2024	10.636	10.909	94.780	84,500,000	80,089,100
25-JAN	0.000% 28-MAR-2024	9.223	9.582	98.433	6,573,000,000	6,470,001,090
25-JAN	0.000% 22-FEB-2024	8.001	8.303	99.390	3,000,000	2,981,700
25-JAN	0.000% 09-MAY-2024	8.001	8.232	97.750	122,800,000	120,037,000
25-JAN	0.000% 11-APR-2024	7.199	7.406	98.504	6,000,000,000	5,910,240,000
25-JAN	16.000% 14-MAY-2037		15.708	104.011	2,000,000,000	2,080,220,000
25-JAN	16.000% 14-MAY-2037		15.708	104.011	2,000,000,000	2,080,220,000
25-JAN	15.000% 18-JUN-2043		14.712	102.390	18,400,000	18,839,760
25-JAN	14.875% 25-SEP-2024		12.287	106.472	20,000,000,000	21,294,400,000
25-JAN	14.000% 08-AUG-2024		11.731	107.598	30,000,000,000	32,279,400,000
25-JAN	15.000% 18-JUN-2043		15.000	100.558	64,000,000	64,357,120
25-JAN	14.375% 03-FEB-2033		15.500	100.950	5,000,000,000	5,047,500,000
25-JAN	16.000% 14-MAY-2037		15.425	105.613	1,800,000,000	1,901,034,000
25-JAN	16.000% 14-MAY-2037		15.750	103.775	1,000,000,000	1,037,750,000
25-JAN	14.000% 29-MAY-2025		12.301	104.161	115,000,000	119,785,150
25-JAN	14.000% 01-AUG-2024		13.490	106.970	2,661,600,000	2,847,113,520

25-JAN	14.375% 03-FEB-2033		15.500	100.950	7,180,300,000	7,248,512,850
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,000,000,000	1,009,500,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	400,000,000	403,800,000
25-JAN	14.000% 29-MAY-2025		13.000	103.307	4,740,000,000	4,896,751,800
25-JAN	14.375% 03-FEB-2033		15.450	101.180	133,000,000	134,569,400
25-JAN	14.375% 03-FEB-2033		15.500	100.950	900,000,000	908,550,000
25-JAN	17.000% 03-APR-2031		16.084	108.652	3,000,000	3,259,560
25-JAN	14.375% 03-FEB-2033		15.500	100.950	5,000,000,000	5,047,500,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	135,700,000	136,989,150
25-JAN	14.000% 29-MAY-2025		13.200	103.064	1,800,000,000	1,855,152,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	495,200,000	499,904,400
25-JAN	16.000% 14-MAY-2037		15.980	102.505	1,000,000,000	1,025,050,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	100,000,000	100,950,000
25-JAN	16.250% 08-NOV-2035		14.500	112.512	102,300,000	115,099,776
25-JAN	14.375% 03-FEB-2033		15.500	100.950	200,000,000	201,900,000
25-JAN	17.000% 16-JAN-2025		12.500	104.354	2,000,000	2,087,080
25-JAN	14.375% 03-FEB-2033		15.500	100.950	300,000,000	302,850,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	200,000,000	201,900,000
25-JAN	17.500% 01-NOV-2040		15.091	117.538	844,000,000	992,020,720
25-JAN	14.375% 03-FEB-2033		15.000	103.289	50,000,000	51,644,500
25-JAN	15.000% 20-MAY-2032		14.758	103.389	2,000,000	2,067,780
25-JAN	14.375% 03-FEB-2033		15.000	103.289	30,000,000	30,986,700
25-JAN	14.000% 01-AUG-2024		13.490	106.970	255,400,000	273,201,380
25-JAN	17.500% 01-NOV-2040		15.000	118.163	90,000,000	106,346,301
25-JAN	14.375% 03-FEB-2033		15.500	100.950	98,000,000	98,931,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,000,000,000	1,009,500,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	112,000,000	113,064,000

25-JAN	14.375% 03-FEB-2033		15.500	100.950	800,000,000	807,600,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	200,000,000	201,900,000
25-JAN	14.375% 03-FEB-2033		15.450	101.180	66,000,000	66,778,800
25-JAN	14.000% 29-MAY-2025		12.708	103.662	20,000,000,000	20,732,400,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	297,100,000	299,922,450
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,097,500,000	1,107,926,250
25-JAN	14.000% 29-MAY-2025		13.200	103.064	800,000,000	824,512,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	100,000,000	100,949,921
25-JAN	14.375% 03-FEB-2033		15.500	100.950	800,000,000	807,600,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	800,000,000	807,600,000
25-JAN	14.125% 13-JAN-2028		13.639	101.719	15,000,000	15,257,850
25-JAN	14.375% 03-FEB-2033		15.500	100.950	3,000,000,000	3,028,500,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	250,000,000	252,375,000
25-JAN	14.375% 03-FEB-2033		15.300	101.876	92,000,000	93,725,920
25-JAN	14.250% 22-JUN-2034		15.908	92.478	94,100,000	87,021,798
25-JAN	16.000% 14-MAY-2037		15.750	103.775	1,000,000,000	1,037,750,000
25-JAN	16.000% 14-MAY-2037		15.750	103.775	1,000,000,000	1,037,750,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	315,000,000	317,992,500
25-JAN	14.000% 01-AUG-2024		13.490	106.970	709,000,000	758,417,300
25-JAN	14.000% 29-MAY-2025		13.200	103.064	4,000,000,000	4,122,560,000
25-JAN	15.000% 18-JUN-2043		15.400	98.105	2,000,000	1,962,100
25-JAN	14.000% 29-MAY-2025		13.100	103.185	5,000,000,000	5,159,250,000
25-JAN	14.250% 23-AUG-2029		16.052	99.217	10,000,000	9,921,700
25-JAN	14.375% 03-FEB-2033		15.500	100.950	200,000,000	201,900,000
25-JAN	14.250% 22-JUN-2034		14.540	99.263	50,000,000	49,631,500
25-JAN	14.375% 03-FEB-2033		15.450	101.180	4,700,000,000	4,755,460,000
25-JAN	16.000% 14-MAY-2037		14.500	111.150	300,000,000	333,450,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	242,600,000	244,904,700

25-JAN	15.000% 18-JUN-2043		15.006	100.518	1,890,300,000	1,900,091,754
25-JAN	14.375% 03-FEB-2033		14.700	104.733	2,500,000	2,618,325
25-JAN	14.375% 03-FEB-2033		14.800	104.248	165,000,000	172,009,200
25-JAN	14.375% 03-FEB-2033		15.500	100.950	495,200,000	499,904,400
25-JAN	14.375% 03-FEB-2033		15.500	100.950	168,000,000	169,596,000
25-JAN	14.000% 29-MAY-2025		14.975	100.950	670,000,000	676,365,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,800,000,000	1,817,100,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	3,300,000,000	3,331,350,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	400,000,000	403,800,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	100,000,000	100,950,000
25-JAN	15.000% 18-JUN-2043		15.400	98.105	85,000,000	83,389,013
25-JAN	14.000% 29-MAY-2025		13.200	103.064	2,000,000,000	2,061,280,000
25-JAN	15.000% 18-JUN-2043		14.961	100.806	50,000,000	50,403,000
25-JAN	16.000% 14-MAY-2037		14.938	108.470	244,000,000	264,666,800
25-JAN	16.000% 14-MAY-2037		15.367	105.944	2,000,000,000	2,118,880,000
25-JAN	16.000% 14-MAY-2037		15.367	105.944	2,000,000,000	2,118,880,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	890,600,000	899,060,700
25-JAN	14.375% 03-FEB-2033		15.500	100.950	971,700,000	980,931,150
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,000,000,000	1,009,500,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	2,000,000,000	2,019,000,000
25-JAN	14.000% 29-MAY-2025		13.200	103.064	4,000,000,000	4,122,560,000
25-JAN	14.000% 29-MAY-2025		13.200	103.064	20,000,000,000	20,612,800,000
25-JAN	16.000% 14-MAY-2037		15.750	103.775	4,000,000,000	4,151,000,000
25-JAN	14.375% 03-FEB-2033		15.450	101.180	1,000,000,000	1,011,800,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,550,000,000	1,564,725,000
25-JAN	15.000% 18-JUN-2043		15.400	98.105	240,000,000	235,452,000
25-JAN	16.000% 14-MAY-2037		15.750	103.775	1,000,000,000	1,037,750,000

25-JAN	14.375% 03-FEB-2033		15.500	100.950	200,000,000	201,900,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	2,900,000,000	2,927,550,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	500,000,000	504,750,000
25-JAN	14.000% 29-MAY-2025		13.200	103.064	3,000,000,000	3,091,920,000
25-JAN	16.000% 14-MAY-2037		14.500	111.150	1,287,000,000	1,430,498,410
25-JAN	14.375% 03-FEB-2033		15.500	100.950	400,000,000	403,800,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	300,000,000	302,850,000
25-JAN	14.375% 03-FEB-2033		14.700	104.733	191,000,000	200,040,030
25-JAN	14.375% 03-FEB-2033		15.500	100.950	2,000,000,000	2,019,000,000
25-JAN	17.000% 16-JAN-2025		12.659	104.207	30,000,000,000	31,262,100,000
25-JAN	14.000% 29-MAY-2025		13.200	103.064	4,000,000,000	4,122,560,000
25-JAN	16.000% 14-MAY-2037		15.600	104.617	1,287,000,000	1,346,420,790
25-JAN	14.000% 29-MAY-2025		13.200	103.064	5,000,000,000	5,153,200,000
25-JAN	14.375% 03-FEB-2033		15.000	103.289	250,000,000	258,222,500
25-JAN	14.375% 03-FEB-2033		15.500	100.950	410,000,000	413,895,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,100,000,000	1,110,450,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	200,000,000	201,900,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	1,000,000,000	1,009,500,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	200,000,000	201,900,000
25-JAN	14.375% 03-FEB-2033		15.500	100.950	100,000,000	100,950,000
			TTLS		1,087,788,600,000	1,030,969,883,953