

Government Securities Daily Secondary Market Report for 29 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
29-JAN	0.000% 11-APR-2024	7.022	7.222	98.615	6,000,000,000	5,916,900,000
29-JAN	0.000% 25-APR-2024	7.999	8.246	98.129	51,000,000	50,045,790
29-JAN	0.000% 25-APR-2024	7.999	8.246	98.129	611,500,000	600,058,835
29-JAN	0.000% 25-APR-2024	10.000	10.387	97.672	20,500,000	20,022,760
29-JAN	0.000% 04-JUL-2024	10.690	11.017	95.604	4,000,000,000	3,824,160,000
29-JAN	0.000% 06-JUN-2024	11.578	12.016	96.069	50,000,000,000	48,034,500,000
29-JAN	0.000% 18-JUL-2024	11.801	12.172	94.761	1,000,000,000	947,610,000
29-JAN	0.000% 18-JUL-2024	12.001	12.384	94.677	1,000,000,000	946,770,000
29-JAN	0.000% 05-DEC-2024	12.008	12.112	90.718	9,000,000,000	8,164,620,000
29-JAN	0.000% 19-DEC-2024	12.009	12.086	90.340	10,000,000,000	9,034,000,000
29-JAN	0.000% 21-NOV-2024	12.011	12.142	91.097	10,000,000,000	9,109,700,000
29-JAN	0.000% 26-SEP-2024	12.578	12.843	92.332	10,000,000,000	9,233,200,000
29-JAN	0.000% 05-DEC-2024	13.077	13.199	89.975	30,000,000,000	26,992,500,000
29-JAN	0.000% 19-DEC-2024	13.177	13.269	89.499	30,000,000,000	26,849,700,000
29-JAN	16.000% 14-MAY-2037		16.100	102.027	2,000,000,000	2,040,540,000
29-JAN	16.000% 14-MAY-2037		16.100	102.027	2,000,000,000	2,040,540,000
29-JAN	17.750% 08-MAY-2042		16.000	113.138	100,000,000	113,137,676
29-JAN	14.000% 29-MAY-2025		13.000	103.450	4,000,000,000	4,138,000,000
29-JAN	15.000% 18-JUN-2043		15.420	98.145	1,000,000,000	981,450,000
29-JAN	14.250% 22-JUN-2034		15.500	94.582	4,000,000	3,783,290
29-JAN	14.250% 23-AUG-2029		14.900	103.468	20,000,000,000	20,693,600,000
29-JAN	14.000% 29-MAY-2025		13.000	103.450	30,000,000,000	31,035,000,000
29-JAN	17.500% 01-NOV-2040		15.800	113.069	25,000,000	28,267,359
29-JAN	14.000% 29-MAY-2025		13.321	103.064	80,000,000	82,451,200
29-JAN	18.500% 14-AUG-2042		15.900	122.663	50,000,000	61,331,355

29-JAN	14.000% 29-MAY-2025		12.999	103.450	1,000,000,000	1,034,500,000
29-JAN	14.375% 03-FEB-2033		15.250	102.274	120,000,000	122,728,800
29-JAN	16.000% 14-MAY-2037		15.940	102.898	400,000,000	411,592,000
29-JAN	16.000% 14-MAY-2037		15.980	102.679	4,598,000,000	4,721,180,420
29-JAN	15.000% 20-MAY-2032		15.900	98.330	120,000,000	117,996,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	11,700,000,000	11,830,572,000
29-JAN	14.000% 29-MAY-2025		13.200	103.209	9,700,000,000	10,011,273,000
29-JAN	14.000% 29-MAY-2025		13.200	103.209	8,500,000,000	8,772,765,000
29-JAN	14.000% 29-MAY-2025		13.200	103.209	1,600,000,000	1,651,344,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	8,400,000,000	8,493,744,000
29-JAN	14.000% 29-MAY-2025		13.200	103.209	3,500,000,000	3,612,315,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	25,000,000,000	25,279,000,000
29-JAN	14.375% 03-FEB-2033		15.250	102.274	2,450,000,000	2,505,713,000
29-JAN	14.375% 03-FEB-2033		15.250	102.274	490,000,000	501,142,600
29-JAN	14.000% 29-MAY-2025		13.321	103.064	100,000,000	103,064,000
29-JAN	14.000% 29-MAY-2025		13.321	103.064	150,000,000	154,596,000
29-JAN	15.000% 18-JUN-2043		15.427	98.105	95,700,000	93,886,485
29-JAN	14.375% 03-FEB-2033		15.536	100.950	85,000,000	85,807,500
29-JAN	14.375% 03-FEB-2033		15.500	101.116	222,000,000	224,477,520
29-JAN	14.000% 29-MAY-2025		13.000	103.450	2,500,000,000	2,586,250,000
29-JAN	14.000% 29-MAY-2025		13.000	103.450	2,500,000,000	2,586,250,000
29-JAN	14.000% 29-MAY-2025		12.990	103.462	5,000,000,000	5,173,100,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	2,000,000,000	2,022,320,000
29-JAN	15.000% 18-JUN-2043		15.785	96.000	400,000	384,000
29-JAN	14.000% 29-MAY-2025		15.113	100.950	670,000,000	676,365,000
29-JAN	14.000% 29-MAY-2025		12.802	103.689	25,000,000,000	25,922,250,000
29-JAN	14.000% 29-MAY-2025		12.802	103.689	25,000,000,000	25,922,250,000

29-JAN	16.000% 14-MAY-2037		16.200	101.489	10,000,000,000	10,148,900,000
29-JAN	14.000% 29-MAY-2025		12.866	103.611	380,000,000	393,721,800
29-JAN	14.375% 03-FEB-2033		15.000	103.453	1,430,700,000	1,480,102,071
29-JAN	14.375% 03-FEB-2033		15.490	101.162	2,000,000,000	2,023,240,000
29-JAN	14.000% 29-MAY-2025		13.150	103.269	2,720,000,000	2,808,916,800
29-JAN	14.000% 29-MAY-2025		13.150	103.269	2,280,000,000	2,354,533,200
29-JAN	14.375% 03-FEB-2033		15.250	102.274	960,000,000	981,830,400
29-JAN	14.375% 03-FEB-2033		14.895	103.955	3,000,000,000	3,118,650,000
29-JAN	16.000% 14-MAY-2037		14.945	108.600	2,000,000,000	2,172,000,000
29-JAN	14.375% 03-FEB-2033		15.251	102.269	5,000,000,000	5,113,450,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	5,000,000,000	5,055,800,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	25,000,000,000	25,279,000,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	1,184,700,000	1,197,921,252
29-JAN	14.375% 03-FEB-2033		15.500	101.116	2,962,000,000	2,995,055,920
29-JAN	14.375% 03-FEB-2033		15.500	101.116	8,400,000	8,493,744
29-JAN	14.375% 03-FEB-2033		15.486	101.180	293,000,000	296,457,400
29-JAN	14.375% 03-FEB-2033		15.536	100.950	1,600,000,000	1,615,200,000
29-JAN	14.375% 03-FEB-2033		14.000	108.386	46,000,000	49,857,560
29-JAN	14.375% 03-FEB-2033		14.000	108.386	185,000,000	200,514,100
29-JAN	14.000% 29-MAY-2025		13.321	103.064	145,000,000	149,442,800
29-JAN	14.375% 03-FEB-2033		15.500	101.116	268,000,000	270,990,880
29-JAN	14.375% 03-FEB-2033		15.500	101.116	70,000,000	70,781,200
29-JAN	14.375% 03-FEB-2033		14.375	106.495	70,000,000	74,546,500
29-JAN	14.375% 03-FEB-2033		14.375	106.495	500,000,000	532,475,000
29-JAN	15.000% 18-JUN-2043		15.000	100.718	500,000,000	503,590,000
29-JAN	14.375% 03-FEB-2033		14.533	105.713	283,800,000	300,013,494
29-JAN	14.250% 22-JUN-2034		14.943	97.340	50,000,000	48,670,000
29-JAN	14.250% 22-JUN-2034		14.944	97.340	50,000,000	48,670,000

29-JAN	15.000% 18-JUN-2043		15.150	99.785	100,000,000	99,785,000
29-JAN	18.500% 14-AUG-2042		15.225	127.368	10,000,000	12,736,800
29-JAN	14.250% 22-JUN-2034		14.943	97.340	80,000,000	77,872,000
29-JAN	14.375% 03-FEB-2033		14.900	103.931	3,000,000,000	3,117,930,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	550,000,000	556,138,000
29-JAN	16.000% 14-MAY-2037		14.950	108.570	2,000,000,000	2,171,400,000
29-JAN	15.000% 18-JUN-2043		15.700	96.494	550,000,000	530,717,000
29-JAN	14.250% 22-JUN-2034		14.944	97.340	80,000,000	77,872,000
29-JAN	14.375% 03-FEB-2033		15.536	100.950	424,000,000	428,028,000
29-JAN	14.375% 03-FEB-2033		15.536	100.950	670,000,000	676,365,000
29-JAN	14.375% 03-FEB-2033		15.497	101.129	5,000,000,000	5,056,450,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	30,400,000,000	30,739,264,000
29-JAN	14.375% 03-FEB-2033		15.500	101.116	6,700,000,000	6,774,772,000
29-JAN	16.375% 04-MAR-2032		15.010	112.395	1,244,800,000	1,399,092,960
29-JAN	16.000% 14-MAY-2037		16.000	102.570	3,000,000,000	3,077,100,000
29-JAN	14.125% 13-JAN-2028		15.140	97.464	249,600,000	243,270,144
29-JAN	17.500% 01-NOV-2040		16.800	107.030	20,000,000	21,406,000
29-JAN	14.375% 03-FEB-2033		15.536	100.950	500,000,000	504,750,000
29-JAN	14.375% 03-FEB-2033		15.250	102.274	490,000,000	501,142,600
29-JAN	14.000% 29-MAY-2025		13.000	103.450	1,000,000,000	1,034,500,000
29-JAN	14.000% 29-MAY-2025		13.000	103.450	1,000,000,000	1,034,500,000
29-JAN	14.000% 29-MAY-2025		12.900	103.570	1,000,000,000	1,035,700,000
29-JAN	16.000% 14-MAY-2037		16.200	101.489	10,000,000,000	10,148,900,000
29-JAN	14.000% 29-MAY-2025		13.000	103.450	1,000,000,000	1,034,500,000
29-JAN	14.375% 03-FEB-2033		14.850	104.171	1,925,000,000	2,005,288,000
29-JAN	14.375% 03-FEB-2033		15.250	102.274	490,000,000	501,142,600
			TTLS		501,313,100,000	497,712,200,815