

Government Securities Daily Secondary Market Report for 31 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. A)	YTM (%p. A)	PRICE/100	AMOUNT	AMOUNT (COST)
31-JAN	0.000% 09-MAY-2024	12.251	12.808	96.784	2,100,000	2,032,464
31-JAN	0.000% 09-MAY-2024	11.614	12.115	96.946	51,600,000	50,024,136
31-JAN	0.000% 09-MAY-2024	11.614	12.115	96.946	103,200,000	100,048,272
31-JAN	0.000% 06-JUN-2024	10.600	10.970	96.443	7,000,000,000	6,751,010,000
31-JAN	0.000% 06-JUN-2024	9.999	10.328	96.638	100,000	96,638
31-JAN	0.000% 01-AUG-2024	12.009	12.368	94.321	3,600,000,000	3,395,556,000
31-JAN	0.000% 01-AUG-2024	9.999	10.249	95.226	64,100,000	61,039,866
31-JAN	0.000% 21-NOV-2024	12.000	12.135	91.159	10,000,000,000	9,115,900,000
31-JAN	0.000% 05-DEC-2024	12.000	12.107	90.778	9,000,000,000	8,170,020,000
31-JAN	0.000% 02-JAN-2025	12.450	12.508	89.690	3,900,000	3,497,910
31-JAN	0.000% 16-JAN-2025	11.500	11.525	90.042	88,900,000	80,047,338
31-JAN	0.000% 16-JAN-2025	11.500	11.525	90.042	155,500,000	140,015,310
31-JAN	14.000% 29-MAY-2025		13.382	103.064	380,000,000	391,643,200
31-JAN	14.000% 29-MAY-2025		12.750	103.822	28,900,000	30,004,558
31-JAN	14.000% 29-MAY-2025		11.500	105.344	14,300,000	15,064,192
31-JAN	14.000% 29-MAY-2025		13.382	103.064	350,000,000	360,724,000
31-JAN	14.000% 29-MAY-2025		12.925	103.611	380,000,000	393,721,800
31-JAN	14.000% 29-MAY-2025		13.800	102.568	3,000,000	3,077,040
31-JAN	14.000% 29-MAY-2025		12.925	103.611	350,000,000	362,638,500
31-JAN	14.000% 29-MAY-2025		13.200	103.282	7,000,000,000	7,229,740,000
31-JAN	13.500% 09-JUL-2026		12.901	101.944	50,000,000	50,972,000
31-JAN	13.500% 09-JUL-2026		12.901	101.944	50,000,000	50,972,000
31-JAN	13.500% 09-JUL-2026		13.200	101.331	59,300,000	60,089,283
31-JAN	13.500% 09-JUL-2026		13.341	101.043	10,000,000	10,104,300
31-JAN	16.000% 06-MAY-2027		14.250	108.033	50,000,000	54,016,705
31-JAN	16.000% 06-MAY-2027		14.900	106.347	34,000,000	36,157,980

31-JAN	14.125% 13-JAN-2028		13.000	103.891	96,300,000	100,047,033
31-JAN	14.125% 13-JAN-2028		13.000	103.891	48,100,000	49,971,571
31-JAN	14.250% 23-AUG-2029		14.570	104.762	9,600,000	10,057,152
31-JAN	14.375% 03-FEB-2033		14.375	106.576	100,000,000	106,576,000
31-JAN	14.375% 03-FEB-2033		14.701	104.974	100,000,000	104,974,000
31-JAN	14.375% 03-FEB-2033		15.009	103.494	100,000,000	103,494,000
31-JAN	14.375% 03-FEB-2033		15.300	102.123	100,000,000	102,123,000
31-JAN	14.375% 03-FEB-2033		15.415	101.590	100,000,000	101,590,000
31-JAN	14.375% 03-FEB-2033		15.415	101.590	100,000,000	101,590,000
31-JAN	14.375% 03-FEB-2033		14.375	106.576	100,000,000	106,576,000
31-JAN	14.375% 03-FEB-2033		14.750	104.735	95,500,000	100,021,925
31-JAN	14.375% 03-FEB-2033		15.415	101.590	100,000,000	101,590,000
31-JAN	14.375% 03-FEB-2033		14.375	106.576	100,000,000	106,576,000
31-JAN	14.375% 03-FEB-2033		14.375	106.576	100,000,000	106,576,000
31-JAN	14.375% 03-FEB-2033		14.375	106.576	100,000,000	106,576,000
31-JAN	14.375% 03-FEB-2033		15.415	101.590	100,000,000	101,590,000
31-JAN	14.375% 03-FEB-2033		15.250	102.357	1,500,000,000	1,535,355,000
31-JAN	14.375% 03-FEB-2033		15.415	101.590	100,000,000	101,590,000
31-JAN	14.375% 03-FEB-2033		15.450	101.429	500,000,000	507,145,000
31-JAN	14.375% 03-FEB-2033		15.475	101.314	250,000,000	253,285,000
31-JAN	14.250% 22-JUN-2034		14.800	98.146	371,000,000	364,121,660
31-JAN	14.250% 22-JUN-2034		15.450	94.903	323,000,000	306,536,690
31-JAN	14.250% 22-JUN-2034		14.657	98.884	318,000,000	314,451,120
31-JAN	14.250% 22-JUN-2034		14.500	99.702	10,100,000	10,069,902
31-JAN	16.000% 14-MAY-2037		14.757	109.822	273,200,000	300,033,704
31-JAN	16.000% 14-MAY-2037		15.176	107.314	100,000,000	107,314,000
31-JAN	17.500% 01-NOV-2040		16.000	111.908	9,000,000	10,071,720
31-JAN	17.500% 01-NOV-2040		15.000	118.445	84,500,000	100,086,025
31-JAN	17.500% 01-NOV-2040		15.703	113.781	2,636,000,000	2,999,267,160

31-JAN	18.500% 14-AUG-2042		16.020	121.963	100,000,000	121,963,000
31-JAN	15.000% 18-JUN-2043		15.000	100.798	15,000,000	15,119,700
31-JAN	15.000% 18-JUN-2043		15.420	98.225	1,000,000,000	982,250,000
31-JAN	15.000% 18-JUN-2043		15.500	97.748	1,000,000,000	977,480,000
31-JAN	15.000% 18-JUN-2043		15.000	100.798	10,000,000	10,079,800
31-JAN	15.000% 18-JUN-2043		15.500	97.748	2,000,000	1,954,965
31-JAN	15.000% 18-JUN-2043		15.400	98.345	5,000,000,000	4,917,250,000
31-JAN	15.000% 18-JUN-2043		16.500	92.121	4,400,000	4,053,324
31-JAN	15.000% 18-JUN-2043		15.410	98.285	5,000,000,000	4,914,250,000
31-JAN	15.000% 18-JUN-2043		15.420	98.225	5,000,000,000	4,911,250,000
			TTLS		63,884,600,000	62,193,119,943