

Government Securities Daily Secondary Market Report for 02-January-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
02-JAN	0.000% 18-DEC-2025	14.800	14.843	87.572	5,700,000	4,991,604
02-JAN	0.000% 28-AUG-2025	14.044	14.382	91.611	25,000,000,000	22,902,750,000
02-JAN	0.000% 04-DEC-2025	13.999	14.074	88.584	191,000,000	169,195,440
02-JAN	0.000% 28-AUG-2025	13.586	13.903	91.862	32,000,000,000	29,395,840,000
02-JAN	0.000% 30-JAN-2025	12.025	12.715	99.086	12,077,000,000	11,966,616,220
02-JAN	0.000% 11-SEP-2025	12.095	12.318	92.293	162,600,000	150,068,418
02-JAN	0.000% 10-APR-2025	10.205	10.592	97.333	25,700,000	25,014,581
02-JAN	15.000% 18-JUN-2043		17.500	93.553	50,000,000,000	46,776,500,000
02-JAN	14.000% 29-MAY-2025		13.080	101.663	40,000,000,000	40,665,200,000
02-JAN	13.500% 09-JUL-2026		14.400	105.291	170,000,000	178,994,700
02-JAN	14.250% 23-AUG-2029		16.000	99.280	20,000,000	19,855,986
02-JAN	15.000% 18-JUN-2043		17.500	93.553	32,100,000	30,030,513
02-JAN	14.125% 13-JAN-2028		16.000	102.122	50,000,000	51,061,000
02-JAN	14.250% 23-AUG-2029		15.000	102.428	20,000,000	20,485,600
02-JAN	14.250% 23-AUG-2029		14.900	102.750	83,800,000	86,104,500
02-JAN	15.800% 23-JUN-2039		16.750	102.461	5,000,000	5,123,050
02-JAN	18.500% 14-AUG-2042		17.650	110.533	5,000,000	5,526,650
02-JAN	18.500% 14-AUG-2042		17.050	113.995	8,000,000	9,119,600
02-JAN	15.000% 18-JUN-2043		17.000	96.009	100,000,000	96,009,000
02-JAN	15.000% 18-JUN-2043		17.500	93.553	30,000,000,000	28,065,900,000
02-JAN	16.000% 06-MAY-2027		15.544	103.267	1,000,000,000	1,032,670,000
02-JAN	15.000% 18-JUN-2043		17.500	93.553	1,000,000	935,530
02-JAN	16.000% 14-MAY-2037		16.500	98.883	35,000,000	34,609,050
02-JAN	16.000% 14-MAY-2037		16.775	97.495	342,500,000	333,920,375
02-JAN	15.000% 18-JUN-2043		17.003	95.993	100,000,000	95,993,000

02-JAN	16.000% 06-MAY-2027		16.228	101.964	20,000,000	20,392,842
02-JAN	15.000% 18-JUN-2043		17.500	93.553	10,700,000	10,010,171
02-JAN	15.000% 18-JUN-2043		17.000	96.009	103,200,000	99,081,288
02-JAN	15.000% 18-JUN-2043		17.500	93.553	4,012,000,000	3,753,346,360
02-JAN	17.000% 03-APR-2031		16.300	106.527	940,000,000	1,001,353,800
02-JAN	15.800% 23-JUN-2039		16.551	103.496	45,000,000	46,573,200
02-JAN	14.250% 23-AUG-2029		15.150	101.947	1,500,000,000	1,529,205,000
02-JAN	16.250% 08-NOV-2035		16.700	99.593	2,004,800,000	1,996,640,464
02-JAN	15.000% 18-JUN-2043		17.490	93.601	2,140,000,000	2,003,061,400
02-JAN	16.000% 14-MAY-2037		15.736	102.913	100,000,000	102,913,000
02-JAN	14.375% 03-FEB-2033		17.724	91.342	5,000,000	4,567,100
02-JAN	15.000% 18-JUN-2043		15.997	101.329	100,000,000	101,329,000
02-JAN	18.500% 14-AUG-2042		16.800	115.500	8,000,000	9,240,000
02-JAN	15.000% 18-JUN-2043		16.000	101.312	100,000,000	101,312,000
02-JAN	15.000% 18-JUN-2043		16.700	97.543	5,100,000	4,974,693
02-JAN	16.000% 06-MAY-2027		15.750	102.872	50,000,000	51,436,000
02-JAN	13.500% 09-JUL-2026		15.000	104.509	1,500,000,000	1,567,635,000
				TOTALS	204,078,200,000	194,525,586,135