

Government Securities Daily Secondary Market Report for 03 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	AMOUNT (FV)	PRICE/100	AMOUNT (COST)
03-JAN	0.000% 28-MAR-2024	10.199	10.605	2,000,000,000	97.680	1,953,600,000
03-JAN	0.000% 25-APR-2024	8.500	8.752	41,100,000	97.436	40,046,196
03-JAN	0.000% 25-APR-2024	8.500	8.752	5,200,000	97.436	5,066,672
03-JAN	0.000% 25-APR-2024	7.000	7.171	6,130,100,000	97.879	6,000,071,063
03-JAN	0.000% 09-MAY-2024	8.999	9.265	28,900,000	96.964	28,022,596
03-JAN	0.000% 18-JUL-2024	11.799	12.118	100,000,000	94.013	94,013,000
03-JAN	0.000% 12-SEP-2024	12.297	12.525	30,000,000,000	92.146	27,643,800,000
03-JAN	0.000% 26-SEP-2024	12.500	12.706	12,880,000,000	91.622	11,800,913,600
03-JAN	0.000% 07-NOV-2024	12.556	12.673	30,000,000,000	90.392	27,117,600,000
03-JAN	0.000% 21-NOV-2024	12.675	12.764	20,000,000,000	89.915	17,983,000,000
03-JAN	0.000% 19-DEC-2024	13.110	13.141	165,600,000	88.804	147,060,204
03-JAN	0.000% 19-DEC-2024	12.250	12.278	2,000,000,000	89.461	1,789,220,000
03-JAN	0.000% 19-DEC-2024	11.200	11.223	172,000,000	90.277	155,276,440
03-JAN	0.000% 19-DEC-2024	11.000	11.022	110,600,000	90.434	100,020,004
03-JAN	0.000% 19-DEC-2024	10.817	10.839	165,600,000	90.578	149,996,566
03-JAN	14.000% 29-MAY-2025		12.500	10,000,000	103.157	10,315,700
03-JAN	14.000% 29-MAY-2025		12.327	400,000,000	103.378	413,512,000

03-JAN	14.375% 03-FEB-2033		14.620	1,000,000,000	104.230	1,042,300,000
03-JAN	14.375% 03-FEB-2033		15.000	97,700,000	102.390	100,035,030
03-JAN	14.375% 03-FEB-2033		15.200	100,000,000	101.441	101,441,000
03-JAN	14.375% 03-FEB-2033		15.000	2,500,000	102.390	2,559,750
03-JAN	14.375% 03-FEB-2033		15.800	150,000,000	98.675	148,012,500
03-JAN	14.375% 03-FEB-2033		15.220	3,300,000,000	101.347	3,344,451,000
03-JAN	14.375% 03-FEB-2033		15.210	1,700,000,000	101.394	1,723,698,000
03-JAN	14.375% 03-FEB-2033		15.250	1,000,000,000	101.206	1,012,060,000
03-JAN	14.375% 03-FEB-2033		15.200	4,930,000,000	101.441	5,001,041,300
03-JAN	16.000% 14-MAY-2037		14.750	1,800,000	108.669	1,956,042
03-JAN	16.000% 14-MAY-2037		15.950	8,500,000	101.722	8,646,370
03-JAN	16.000% 14-MAY-2037		15.750	2,000,000,000	102.828	2,056,560,000
03-JAN	16.000% 14-MAY-2037		15.600	1,000,000,000	103.671	1,036,710,000
03-JAN	16.000% 14-MAY-2037		15.950	6,300,000,000	101.722	6,408,486,000
03-JAN	16.000% 14-MAY-2037		15.750	1,000,000,000	102.828	1,028,280,000
03-JAN	16.000% 14-MAY-2037		15.700	2,000,000,000	103.108	2,062,160,000
03-JAN	16.000% 14-MAY-2037		14.750	2,500,000	108.669	2,716,725
03-JAN	16.000% 14-MAY-2037		14.900	5,800,000,000	107.759	6,250,022,000

03-JAN	16.000% 14-MAY-2037		15.550	818,400,000	103.955	850,767,720
03-JAN	16.000% 14-MAY-2037		15.500	2,000,000,000	104.239	2,084,780,000
03-JAN	16.000% 14-MAY-2037		15.500	1,000,000,000	104.239	1,042,390,000
03-JAN	16.000% 14-MAY-2037		14.897	5,800,000,000	107.777	6,251,066,000
03-JAN	16.000% 14-MAY-2037		15.750	1,000,000,000	102.828	1,028,280,000
03-JAN	16.000% 14-MAY-2037		15.400	1,000,000,000	104.813	1,048,130,000
03-JAN	16.000% 14-MAY-2037		15.700	1,000,000,000	103.108	1,031,080,000
03-JAN	16.000% 14-MAY-2037		15.500	2,000,000,000	104.239	2,084,780,000
03-JAN	16.000% 14-MAY-2037		15.450	1,000,000,000	104.525	1,045,250,000
03-JAN	16.000% 14-MAY-2037		15.500	1,000,000,000	104.239	1,042,390,000
03-JAN	16.000% 14-MAY-2037		15.750	1,000,000,000	102.828	1,028,280,000
03-JAN	16.000% 14-MAY-2037		15.700	1,000,000,000	103.108	1,031,080,000
03-JAN	16.000% 14-MAY-2037		15.750	5,000,000,000	102.828	5,141,400,000
03-JAN	16.000% 14-MAY-2037		15-Jan	1,000,000,000	104.525	1,045,250,000
03-JAN	16.000% 14-MAY-2037		15-Jan	2,000,000,000	102.828	2,056,560,000
03-JAN	16.000% 14-MAY-2037		15-Jan	1,000,000,000	104.813	1,048,130,000
03-JAN	16.000% 14-MAY-2037		15.500	1,100,000,000	104.239	1,146,633,069
03-JAN	16.000% 14-MAY-2037		15.500	1,000,000,000	104.239	1,042,390,000

03-JAN	16.000% 14-MAY-2037		15.000	214,700,000	107.159	230,070,373
03-JAN	16.000% 14-MAY-2037		14.750	25,000,000	108.669	27,167,250
03-JAN	16.000% 14-MAY-2037		14.750	5,000,000	108.669	5,433,450
03-JAN	17.500% 01-NOV-2040		16.000	4,600,000	110.591	5,087,186
03-JAN	17.500% 01-NOV-2040		15.500	2,636,000,000	113.781	2,999,267,160
03-JAN	18.500% 14-AUG-2042		15.310	1,500,000,000	125.430	1,881,450,000
03-JAN	18.500% 14-AUG-2042		15.300	1,500,000,000	125.502	1,882,530,000
03-JAN	15.000% 18-JUN-2043		15.970	305,000,000	101.387	309,230,350
03-JAN	15.000% 18-JUN-2043		15.500	1,555,000,000	104.108	1,618,879,000
03-JAN	15.000% 18-JUN-2043		15.980	40,000,000,000	101.330	40,532,000,000
03-JAN	15.000% 18-JUN-2043		15.713	5,000,000,000	102.857	5,142,850,000
03-JAN	15.000% 18-JUN-2043		15.945	5,000,000,000	101.528	5,076,400,000
03-JAN	15.000% 18-JUN-2043		14.500	116,000,000	110.383	128,044,280
03-JAN	15.000% 18-JUN-2043		15.970	3,305,000,000	101.387	3,350,840,350
03-JAN	15.000% 18-JUN-2043		15.998	567,500,000	101.231	574,485,925
03-JAN	15.000% 18-JUN-2043		15.710	5,000,000,000	102.875	5,143,750,000
03-JAN	15.000% 18-JUN-2043		15.970	863,000,000	101.387	874,969,810
03-JAN	15.000% 18-JUN-2043		15.550	50,000,000	103.812	51,906,000

03-JAN	15.000% 18-JUN-2043		15.700	5,000,000,000	102.933	5,146,645,368
03-JAN	15.000% 18-JUN-2043		15.980	4,473,000,000	101.330	4,532,490,900
03-JAN	15.000% 18-JUN-2043		15.500	3,890,000,000	104.108	4,049,801,200
03-JAN	15.000% 18-JUN-2043		15.600	1,000,000,000	103.517	1,035,170,000
TOTAL				246,330,300,000		