

Government Securities Daily Secondary Market Report for 05 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	AMOUNT (FV)	PRICE/100	AMOUNT (COST)
05-JAN	0.000% 05-DEC-2024	11.614	13.067	20,000,000.000	89.340	17,868,070.000
05-JAN	0.000% 02-JAN-2025	11.473	12.955	3,800,000,000.000	88.590	3,366,420,000.000
05-JAN	0.000% 02-JAN-2025	11.473	12.955	1,500,000,000.000	88.590	1,328,850,000.000
05-JAN	0.000% 10-OCT-2024	11.617	12.937	30,000,000,000.000	91.120	27,336,000,000.000
05-JAN	0.000% 26-SEP-2024	11.628	12.917	30,000,000,000.000	91.558	27,467,400,000.000
05-JAN	0.000% 02-JAN-2025	11.434	12.905	1,500,000,000.000	88.629	1,329,435,000.000
05-JAN	0.000% 02-JAN-2025	11.434	12.905	700,000,000.000	88.629	620,403,000.000
05-JAN	0.000% 02-JAN-2025	11.434	12.905	349,800,000.000	88.629	310,024,242.000
05-JAN	0.000% 12-SEP-2024	11.596	12.845	30,000,000,000.000	92.026	27,607,800,000.000
05-JAN	0.000% 19-DEC-2024	11.404	12.834	6,000,000.000	89.096	5,345,760.000
05-JAN	0.000% 01-AUG-2024	11.665	12.832	10,000,000.000	93.321	9,332,055.000
05-JAN	0.000% 19-DEC-2024	11.285	12.683	900,000,000.000	89.210	802,890,000.000
05-JAN	0.000% 21-NOV-2024	11.270	12.601	10,000,000,000.000	90.089	9,008,900,000.000
05-JAN	0.000% 21-NOV-2024	11.270	12.601	10,000,000,000.000	90.089	9,008,900,000.000
05-JAN	0.000% 05-DEC-2024	11.227	12.579	5,000,000,000.000	89.696	4,484,800,000.000
05-JAN	0.000% 05-DEC-2024	11.219	12.569	30,000,000,000.000	89.703	26,910,900,000.000
05-JAN	0.000% 18-JUL-2024	11.278	12.335	50,000,000.000	93.975	46,987,500.000
05-JAN	0.000% 02-JAN-2025	10.800	12.104	224,100,000.000	89.259	200,029,419.000
05-JAN	0.000% 04-JUL-2024	10.879	11.833	10,600,000.000	94.605	10,028,130.000
05-JAN	0.000% 07-NOV-2024	10.099	11.131	437,200,000.000	91.506	400,064,232.000
05-JAN	0.000% 07-NOV-2024	10.099	11.131	164,000,000.000	91.506	150,069,840.000
05-JAN	0.000% 09-MAY-2024	10.115	10.843	10,000,000,000.000	96.536	9,653,600,000.000
05-JAN	0.000% 07-NOV-2024	9.646	10.583	108,900,000.000	91.887	100,064,943.000
05-JAN	0.000% 25-APR-2024	9.233	9.818	617,400,000.000	97.192	600,063,907.000
05-JAN	0.000% 09-MAY-2024	9.198	9.797	309,800,000.000	96.850	300,041,300.000
05-JAN	0.000% 25-APR-2024	8.760	9.285	3,100,000.000	97.336	3,017,416.000

05-JAN	0.000% 09-MAY-2024	8.728	9.265	61,900,000.000	97.011	60,049,809.000
05-JAN	18.500% 14-AUG-2042		16.000	12,500,000.000	120.761	15,095,125.000
05-JAN	18.500% 14-AUG-2042		16.060	8,400,000.000	120.362	10,110,412.000
05-JAN	18.500% 14-AUG-2042		16.750	20,000,000.000	115.944	23,188,800.000
05-JAN	13.500% 09-JUL-2026		13.750	1,000,000,000.000	106.003	1,060,030,000.000
05-JAN	13.500% 09-JUL-2026		12.817	4,250,000,000.000	107.951	4,587,917,500.000
05-JAN	14.000% 18-JAN-2024		10.346	1,521,000,000.000	106.615	1,621,614,150.000
05-JAN	17.000% 03-APR-2031		15.000	710,000,000.000	112.566	799,218,600.000
05-JAN	17.000% 03-APR-2031		15.100	5,000,000,000.000	112.107	5,605,350,000.000
05-JAN	17.000% 03-APR-2031		15.090	5,000,000,000.000	112.152	5,607,600,000.000
05-JAN	14.125% 13-JAN-2028		14.550	5,000,000,000.000	105.278	5,263,900,000.000
05-JAN	14.125% 13-JAN-2028		14.550	700,000,000.000	105.278	736,946,000.000
05-JAN	14.125% 13-JAN-2028		14.850	5,000,000,000.000	104.398	5,219,900,000.000
05-JAN	14.125% 13-JAN-2028		14.550	625,000,000.000	105.278	657,987,500.000
05-JAN	16.625% 27-AUG-2026		13.000	26,400,000.000	113.661	30,006,504.000
05-JAN	16.000% 06-MAY-2027		13.014	5,000,000,000.000	110.344	5,517,200,000.000
05-JAN	16.000% 06-MAY-2027		14.800	65,200,000.000	105.522	68,800,344.000
05-JAN	14.375% 03-FEB-2033		15.000	60,000,000.000	102.471	61,482,600.000
05-JAN	14.375% 03-FEB-2033		15.000	55,000,000.000	102.471	56,359,050.000
05-JAN	14.375% 03-FEB-2033		14.482	135,000,000.000	104.992	141,739,200.000
05-JAN	14.375% 03-FEB-2033		14.974	1,000,000,000.000	102.593	1,025,930,000.000
05-JAN	14.375% 03-FEB-2033		15.000	10,000,000.000	102.471	10,247,100.000
05-JAN	14.375% 03-FEB-2033		14.600	600,000,000.000	104.409	626,454,000.000
05-JAN	14.375% 03-FEB-2033		15.000	370,000,000.000	102.471	379,142,700.000
05-JAN	14.375% 03-FEB-2033		15.000	15,000,000.000	102.471	15,370,650.000
05-JAN	14.375% 03-FEB-2033		15.000	10,000,000.000	102.471	10,247,100.000
05-JAN	14.375% 03-FEB-2033		14.750	400,000.000	103.676	414,704.000

05-JAN	14.375% 03-FEB-2033		15.000	100,000,000.000	102.471	102,471,000.000
05-JAN	14.250% 22-JUN-2034		16.500	79,600,000.000	88.983	70,830,468.000
05-JAN	16.250% 08-NOV-2035		15.700	20,000,000.000	104.786	20,957,265.000
05-JAN	17.500% 01-NOV-2040		16.280	82,000,000.000	108.966	89,352,120.000
05-JAN	17.500% 01-NOV-2040		16.440	50,000,000.000	108.005	54,002,500.000
05-JAN	17.500% 01-NOV-2040		16.280	15,000,000.000	108.966	16,344,900
05-JAN	17.500% 01-NOV-2040		17.500	3,000,000.000	102.002	3,060,060
05-JAN	15.000% 20-MAY-2032		14.750	20,000,000.000	102.624	20,524,800
05-JAN	16.000% 14-MAY-2037		14.987	247,000,000.000	107.322	265,085,340
05-JAN	16.000% 14-MAY-2037		14.807	184,500,000.000	108.406	200,009,070
05-JAN	16.000% 14-MAY-2037		14.750	93,000,000.000	108.754	101,141,220
05-JAN	16.000% 14-MAY-2037		15.500	29,000,000.000	104.325	30,254,250
05-JAN	16.000% 14-MAY-2037		14.750	20,000,000.000	108.754	21,750,800
05-JAN	16.000% 14-MAY-2037		14.750	200,000,000.000	108.754	217,508,000
05-JAN	16.000% 14-MAY-2037		14.800	27,700,000.000	108.449	30,040,373
05-JAN	16.000% 14-MAY-2037		15.257	60,000,000.000	105.725	63,435,000
05-JAN	17.750% 08-MAY-2042		17.800	6,000,000.000	101.427	6,085,620
05-JAN	17.750% 08-MAY-2042		17.759	29,600,000.000	101.649	30,088,104
05-JAN	17.750% 08-MAY-2042		15.550	6,000,000.000	114.952	6,897,120
05-JAN	15.000% 18-JUN-2043		15.510	305,000,000.000	104.134	317,608,700
05-JAN	15.000% 18-JUN-2043		16.060	500,000.000	100.967	504,835
05-JAN	15.000% 18-JUN-2043		15.300	110,000,000.000	105.394	115,933,000
05-JAN	15.000% 18-JUN-2043		14.866	200,000,000.000	108.091	216,182,000
05-JAN	15.000% 18-JUN-2043		15.500	7,700,000,000.000	104.193	8,022,861,000
05-JAN	15.000% 18-JUN-2043		16.060	35,000,000.000	100.967	35,338,420
05-JAN	15.000% 18-JUN-2043		15.450	1,000,000,000.000	104.491	1,044,910,000
05-JAN	15.000% 18-JUN-2043		15.510	729,000,000.000	104.134	759,136,860

05-JAN	15.000% 18-JUN-2043		15.510	219,300,000.000	104.134	228,365,862
05-JAN	15.000% 18-JUN-2043		15.510	95,800,000.000	104.134	99,760,372
05-JAN	15.000% 18-JUN-2043		15.510	938,400,000.000	104.134	977,193,456
05-JAN	15.000% 18-JUN-2043		15.300	15,000,000.000	105.393	15,808,950
05-JAN	15.000% 18-JUN-2043		15.007	9,700,000,000.000	107.201	10,398,497,000
05-JAN	15.000% 18-JUN-2043		15.510	1,207,400,000.000	104.134	1,257,313,916
05-JAN	15.000% 18-JUN-2043		15.510	130,000,000.000	104.134	135,374,200
05-JAN	15.000% 18-JUN-2043		15.510	233,100,000.000	104.134	242,736,354
05-JAN	15.000% 18-JUN-2043		14.866	100,000,000.000	108.091	108,091,000
05-JAN	15.000% 18-JUN-2043		15.990	50,000,000.000	101.360	50,680,000
05-JAN	15.000% 18-JUN-2043		15.987	50,000,000.000	101.377	50,688,500
05-JAN	15.000% 18-JUN-2043		15.510	567,500,000.000	104.134	590,960,450
05-JAN	15.000% 18-JUN-2043		15.510	262,400,000.000	104.134	273,247,616
05-JAN	15.000% 18-JUN-2043		15.510	863,000,000.000	104.134	898,676,420
05-JAN	15.000% 18-JUN-2043		15.500	5,550,900,000.000	104.193	5,783,649,237
05-JAN	15.000% 18-JUN-2043		14.866	40,000,000.000	108.091	43,236,400
			TTLS	233,341,400,000		223,308,129,220