

Government Securities Daily Secondary Market Report for 09 January 2024						
VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
09-JAN	0.000% 14-MAR-2024	10.998	11.507	98.079	2,100,000	2,059,659
09-JAN	0.000% 25-APR-2024	9.855	10.203	97.192	617,400,000	600,063,907
09-JAN	0.000% 25-APR-2024	9.002	9.292	97.429	19,000,000	18,511,510
09-JAN	0.000% 25-APR-2024	8.499	8.758	97.569	3,100,000	3,024,639
09-JAN	0.000% 04-JUL-2024	12.000	12.371	94.501	1,800,000	1,701,018
09-JAN	0.000% 18-JUL-2024	10.001	10.239	95.027	1,200,000	1,140,324
09-JAN	0.000% 18-JUL-2024	9.000	9.193	95.502	3,700,000	3,533,574
09-JAN	0.000% 15-AUG-2024	12.500	12.810	93.023	34,000,000	31,627,820
09-JAN	0.000% 07-NOV-2024	11.254	11.359	91.456	108,300,000	99,046,848
09-JAN	0.000% 21-NOV-2024	12.530	12.630	90.186	10,000,000,000	9,018,600,000
09-JAN	0.000% 05-DEC-2024	12.529	12.600	89.797	9,000,000,000	8,081,730,000
09-JAN	0.000% 19-DEC-2024	12.530	12.571	89.411	10,000,000,000	8,941,100,000
09-JAN	0.000% 19-DEC-2024	11.900	11.938	89.889	44,500,000	40,000,605
09-JAN	0.000% 19-DEC-2024	11.000	11.032	90.582	110,400,000	100,002,528
09-JAN	0.000% 19-DEC-2024	11.000	11.032	90.582	132,500,000	120,021,150
09-JAN	0.000% 19-DEC-2024	10.000	10.027	91.364	54,800,000	50,067,584
09-JAN	0.000% 02-JAN-2025	12.900	12.913	88.741	78,500,000	69,661,685

09-JAN	0.000% 02-JAN-2025	12.700	12.713	88.896	78,500,000	69,783,360
09-JAN	16.625% 27-AUG-2026		13.000	113.818	7,100,000	8,081,078
09-JAN	16.000% 06-MAY-2027		14.400	106.740	8,400,000	8,966,160
09-JAN	14.250% 23-AUG-2029		13.810	106.766	42,200,000	45,055,252
09-JAN	17.000% 03-APR-2031		15.400	110.927	1,900,000	2,107,613
09-JAN	14.375% 03-FEB-2033		14.750	103.838	4,000,000	4,153,520
09-JAN	14.375% 03-FEB-2033		15.700	99.375	89,000,000	88,443,750
09-JAN	14.250% 22-JUN-2034		16.186	90.567	84,000,000	76,076,280
09-JAN	16.000% 14-MAY-2037		15.600	103.928	445,000,000	462,479,600
09-JAN	16.000% 14-MAY-2037		16.000	101.706	5,000,000	5,085,292
09-JAN	16.000% 14-MAY-2037		14.903	107.996	1,800,000,000	1,943,928,000
09-JAN	16.000% 14-MAY-2037		14.891	108.069	20,000,000	21,613,800
09-JAN	16.000% 14-MAY-2037		15.800	102.807	3,000,000,000	3,084,210,000
09-JAN	16.000% 14-MAY-2037		15.500	104.496	3,205,900,000	3,350,037,264
09-JAN	16.000% 14-MAY-2037		15.800	102.807	4,000,000,000	4,112,280,000
09-JAN	16.000% 14-MAY-2037		15.500	104.496	130,500,000	136,367,280
09-JAN	16.000% 14-MAY-2037		15.500	104.496	16,000,000	16,719,360
09-JAN	16.000% 14-MAY-2037		15.500	104.496	4,600,000	4,806,816

09-JAN	16.000% 14-MAY-2037		15.550	104.212	3,000,000,000	3,126,360,000
09-JAN	16.000% 14-MAY-2037		15.350	105.358	100,000,000	105,358,000
09-JAN	16.000% 14-MAY-2037		14.771	108.796	400,000	435,184
09-JAN	16.000% 14-MAY-2037		15.000	107.415	9,000,000,000	9,667,350,000
09-JAN	16.000% 14-MAY-2037		15.500	104.496	235,000,000	245,565,600
09-JAN	16.000% 14-MAY-2037		15.440	104.839	50,000,000	52,419,500
09-JAN	16.000% 14-MAY-2037		15.410	105.012	93,500,000	98,186,220
09-JAN	16.000% 14-MAY-2037		14.771	108.796	3,000,000	3,263,880
09-JAN	16.000% 14-MAY-2037		15.550	104.212	4,000,000,000	4,168,480,000
09-JAN	16.000% 14-MAY-2037		15.500	104.496	8,000,000	8,359,680
09-JAN	16.000% 14-MAY-2037		14.900	108.014	1,800,000,000	1,944,252,000
09-JAN	16.000% 14-MAY-2037		15.501	104.490	45,000,000	47,020,500
09-JAN	16.000% 14-MAY-2037		15.000	107.414	9,000,000,000	9,667,260,000
09-JAN	17.500% 01-NOV-2040		15.004	117.389	100,000,000	117,389,000
09-JAN	17.500% 01-NOV-2040		16.500	107.837	27,900,000	30,086,523
09-JAN	18.500% 14-AUG-2042		16.000	120.966	20,700,000	25,040,000
09-JAN	18.500% 14-AUG-2042		16.060	120.567	8,400,000	10,127,589
09-JAN	18.500% 14-AUG-2042		15.800	122.313	7,850,000,000	9,601,570,000

09-JAN	18.500% 14-AUG-2042		15.330	125.592	1,200,000	1,507,104
09-JAN	15.000% 18-JUN-2043		15.973	101.627	1,950,000,000	1,981,726,500
09-JAN	15.000% 18-JUN-2043		15.960	101.700	8,000,000,000	8,136,000,000
09-JAN	15.000% 18-JUN-2043		15.647	103.500	1,000,000	1,035,000
09-JAN	15.000% 18-JUN-2043		15.037	107.184	2,800,000,000	3,001,152,000
09-JAN	15.000% 18-JUN-2043		15.123	106.649	4,000,000,000	4,265,960,000
09-JAN	15.000% 18-JUN-2043		15.120	106.667	4,000,000,000	4,266,680,000
09-JAN	15.000% 18-JUN-2043		15.000	107.415	200,000,000	214,830,000
09-JAN	15.000% 18-JUN-2043		15.310	105.504	80,000,000	84,403,200
09-JAN	15.000% 18-JUN-2043		15.985	101.559	5,950,000,000	6,042,760,500
09-JAN	15.000% 18-JUN-2043		15.970	101.644	6,100,000,000	6,200,284,000
09-JAN	15.000% 18-JUN-2043		15.970	101.644	1,950,000,000	1,982,058,000
09-JAN	15.000% 18-JUN-2043		15.990	101.531	1,500,000,000	1,522,965,000
09-JAN	15.000% 18-JUN-2043		15.900	102.040	37,200,000	37,958,880
09-JAN	15.000% 18-JUN-2043		14.750	109.004	2,000,000	2,180,080
TOTAL					115,066,700,000	