

**Government Securities Daily Secondary Market Report for 12 January 2024**

<b>VALUE DATE</b>	<b>SECURITY COUPON/ MAT DATE</b>	<b>MMY(%p.a)</b>	<b>YTM (%p.a)</b>	<b>PRICE/ 100</b>	<b>AMOUNT</b>	<b>AMOUNT (COST)</b>
12-JAN	0.000% 10-OCT-2024	12.782	12.986	91.303	30,000,000,000	27,390,900,000
12-JAN	0.000% 26-SEP-2024	12.734	12.968	91.742	30,000,000,000	27,522,600,000
12-JAN	0.000% 26-SEP-2024	12.701	12.933	91.762	25,000,000,000	22,940,500,000
12-JAN	0.000% 12-SEP-2024	12.636	12.897	92.211	30,000,000,000	27,663,300,000
12-JAN	0.000% 12-SEP-2024	12.601	12.860	92.231	30,000,000,000	27,669,300,000
12-JAN	0.000% 10-OCT-2024	12.585	12.782	91.426	50,000,000,000	45,713,000,000
12-JAN	0.000% 19-DEC-2024	12.599	12.648	89.441	67,100,000	60,014,911
12-JAN	0.000% 21-NOV-2024	12.100	12.200	90.572	10,000,000,000	9,057,200,000
12-JAN	0.000% 05-DEC-2024	12.100	12.172	90.193	9,000,000,000	8,117,370,000
12-JAN	0.000% 19-DEC-2024	12.100	12.145	89.817	10,000,000,000	8,981,700,000
12-JAN	0.000% 21-NOV-2024	12.000	12.097	90.643	10,000,000,000	9,064,300,000
12-JAN	0.000% 05-DEC-2024	12.000	12.071	90.266	9,000,000,000	8,123,940,000
12-JAN	0.000% 19-DEC-2024	11.999	12.043	89.893	10,000,000,000	8,989,300,000
12-JAN	0.000% 02-JAN-2025	11.500	11.515	89.915	89,000,000	80,024,350
12-JAN	0.000% 16-FEB-2024	10.949	11.507	98.961	46,000,000,000	45,522,060,000
12-JAN	0.000% 02-JAN-2025	10.500	10.514	90.710	132,300,000	120,009,330
12-JAN	0.000% 28-MAR-2024	9.002	9.329	98.160	714,000,000	700,862,400
12-JAN	0.000% 25-APR-2024	8.999	9.292	97.500	42,600,000	41,535,000
12-JAN	0.000% 14-MAR-2024	7.000	7.206	98.825	198,400,000	196,068,800
12-JAN	14.250% 23-AUG-2029		16.153	98.323	11,000,000	10,815,530
12-JAN	17.000% 16-JAN-2025		13.000	111.909	25,000,000,000	27,977,250,000
12-JAN	17.000% 03-APR-2031		16.000	108.417	2,000,000	2,168,340
12-JAN	14.125% 13-JAN-2028		14.500	105.709	10,000,000	10,570,900
12-JAN	16.000% 06-MAY-2027		14.500	106.599	3,500,000	3,730,952
12-JAN	16.000% 06-MAY-2027		14.800	105.812	10,000,000	10,581,200
12-JAN	14.375% 03-FEB-2033		15.000	102.757	1,576,000,000	1,619,450,320

12-JAN	14.375% 03-FEB-2033		14.750	103.960	30,000,000	31,188,000
12-JAN	16.375% 04-MAR-2032		14.500	114.145	19,300,000	22,029,985
12-JAN	14.250% 22-JUN-2034		16.659	88.544	1,000,000,000	885,440,000
12-JAN	17.500% 01-NOV-2040		15.300	115.522	20,000,000	23,104,400
12-JAN	17.500% 01-NOV-2040		15.250	115.856	8,500,000,000	9,847,760,000
12-JAN	17.500% 01-NOV-2040		15.300	115.522	50,000,000	57,761,000
12-JAN	17.500% 01-NOV-2040		15.250	115.856	9,360,000,000	10,844,121,600
12-JAN	17.500% 01-NOV-2040		15.270	115.723	4,860,000,000	5,624,137,800
12-JAN	17.500% 01-NOV-2040		15.840	112.016	4,000,000,000	4,480,640,000
12-JAN	17.500% 01-NOV-2040		15.550	113.875	4,400,000,000	5,010,500,000
12-JAN	17.500% 01-NOV-2040		15.850	111.953	4,400,000,000	4,925,932,000
12-JAN	17.500% 01-NOV-2040		15.500	114.201	86,500,000	98,783,865
12-JAN	17.500% 01-NOV-2040		15.850	111.953	4,000,000,000	4,478,120,000
12-JAN	17.500% 01-NOV-2040		15.306	115.482	30,000,000	34,644,600
12-JAN	17.500% 01-NOV-2040		15.270	115.723	4,500,000,000	5,207,535,000
12-JAN	14.000% 29-MAY-2025		11.500	104.731	19,100,000	20,003,621
12-JAN	15.000% 20-MAY-2032		15.300	100.331	50,000,000	50,165,500
12-JAN	16.000% 14-MAY-2037		15.000	107.543	30,000,000	32,262,900
12-JAN	16.000% 14-MAY-2037		15.500	104.625	67,000,000	70,098,750
12-JAN	16.000% 14-MAY-2037		15.034	107.340	1,500,000,000	1,610,100,000
12-JAN	16.000% 14-MAY-2037		15.500	104.625	1,667,700,000	1,744,831,125
12-JAN	16.000% 14-MAY-2037		14.707	109.315	50,000,000	54,657,500
12-JAN	16.000% 14-MAY-2037		15.900	102.383	150,000,000	153,574,500
12-JAN	16.000% 14-MAY-2037		15.500	104.625	525,300,000	549,595,125
12-JAN	16.000% 14-MAY-2037		15.500	104.625	1,340,000,000	1,401,975,000
12-JAN	16.000% 14-MAY-2037		15.500	104.625	1,000,000,000	1,046,250,000
12-JAN	16.000% 14-MAY-2037		15.550	104.340	5,000,000,000	5,217,000,000
12-JAN	16.000% 14-MAY-2037		15.320	105.660	70,000,000	73,962,000

12-JAN	16.000% 14-MAY-2037		14.900	108.142	150,000,000	162,213,000
12-JAN	16.000% 14-MAY-2037		14.897	108.160	150,000,000	162,240,000
12-JAN	17.750% 08-MAY-2042		17.000	106.224	6,562,500,000	6,970,950,000
12-JAN	17.750% 08-MAY-2042		15.500	115.620	5,000,000,000	5,781,000,000
12-JAN	15.000% 18-JUN-2043		15.103	99.399	60,800,000	60,434,592
12-JAN	15.000% 18-JUN-2043		15.000	100.040	60,000,000	60,024,000
12-JAN	15.000% 18-JUN-2043		15.500	96.989	1,500,000	1,454,835
12-JAN	15.000% 18-JUN-2043		14.400	103.930	100,000,000	103,930,000
12-JAN	15.000% 18-JUN-2043		15.400	97.586	1,000,000,000	975,860,000
12-JAN	15.000% 18-JUN-2043		15.000	100.040	2,200,000	2,200,880
12-JAN	15.000% 18-JUN-2043		15.000	100.040	100,000,000	100,040,000
12-JAN	15.000% 18-JUN-2043		15.000	100.040	100,000,000	100,040,000
12-JAN	15.000% 18-JUN-2043		15.000	100.040	200,000,000	200,080,000
12-JAN	15.000% 18-JUN-2043		15.000	100.040	299,900,000	300,019,960
12-JAN	15.000% 18-JUN-2043		15.410	97.526	3,000,000,000	2,925,780,000
12-JAN	15.000% 18-JUN-2043		15.000	100.040	20,000,000	20,008,000
12-JAN	15.000% 18-JUN-2043		15.400	97.586	154,000,000	150,282,440
12-JAN	15.000% 18-JUN-2043		15.400	97.586	10,000,000	9,758,600
12-JAN	15.000% 18-JUN-2043		15.000	100.040	36,500,000	36,514,600
12-JAN	15.000% 18-JUN-2043		15.500	96.990	19,000,000	18,428,100
12-JAN	15.000% 18-JUN-2043		15.300	98.190	18,000,000	17,674,200
12-JAN	15.000% 18-JUN-2043		15.350	97.887	18,000,000	17,619,660
12-JAN	15.000% 18-JUN-2043		15.800	95.237	3,000,000,000	2,857,110,000
12-JAN	15.000% 18-JUN-2043		14.500	103.263	96,900,000	100,061,847
12-JAN	15.000% 18-JUN-2043		14.500	103.263	677,900,000	700,019,877
12-JAN	15.000% 18-JUN-2043		14.975	100.197	25,000,000	25,049,250
12-JAN	15.000% 18-JUN-2043		15.400	97.586	2,000,000,000	1,951,720,000
12-JAN	15.000% 18-JUN-2043		14.950	100.352	13,500,000	13,547,490

12-JAN	15.000% 18-JUN-2043		15.103	99.399	10,000,000	9,939,900
12-JAN	15.000% 18-JUN-2043		15.000	100.040	50,000,000	50,020,000
12-JAN	18.500% 14-AUG-2042		15.270	126.176	3,800,000,000	4,794,688,000
12-JAN	18.500% 14-AUG-2042		15.000	128.145	39,000,000	49,976,550
12-JAN	18.500% 14-AUG-2042		15.270	126.176	2,200,000,000	2,775,872,000
12-JAN	18.500% 14-AUG-2042		15.250	126.320	5,200,000,000	6,568,640,000
12-JAN	18.500% 14-AUG-2042		15.250	126.320	6,000,000,000	7,579,200,000
12-JAN	13.500% 09-JUL-2026		13.517	100.000	4,000,000	4,000,000
			<b>TTLs</b>		<b>423,759,500,000</b>	<b>416,841,124,085</b>