

Government Securities Daily Secondary Market Report for 16 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
16-JAN	0.000% 10-OCT-2024	12.751	12.963	91.439	18,000,000,000	16,459,020,000
16-JAN	0.000% 10-OCT-2024	12.750	12.961	91.440	18,000,000,000	16,459,200,000
16-JAN	0.000% 26-SEP-2024	12.703	12.945	91.878	30,000,000,000	27,563,400,000
16-JAN	0.000% 26-SEP-2024	12.700	12.941	91.880	30,000,000,000	27,564,000,000
16-JAN	0.000% 02-JAN-2025	12.900	12.928	88.936	5,000,000,000	4,446,800,000
16-JAN	0.000% 12-SEP-2024	12.602	12.870	92.348	30,000,000,000	27,704,400,000
16-JAN	0.000% 12-SEP-2024	12.600	12.868	92.349	30,000,000,000	27,704,700,000
16-JAN	0.000% 02-JAN-2025	12.000	12.024	89.628	132,800,000	119,025,984
16-JAN	0.000% 06-JUN-2024	10.794	11.153	95.970	7,000,000,000	6,717,900,000
16-JAN	0.000% 02-JAN-2025	11.000	11.021	90.409	7,800,000	7,051,902
16-JAN	0.000% 18-JUL-2024	9.000	9.201	95.660	21,000,000	20,088,600
16-JAN	0.000% 11-APR-2024	7.454	7.669	98.274	6,000,000,000	5,896,440,000
16-JAN	0.000% 16-FEB-2024	7.381	7.636	99.377	7,000,000,000	6,956,390,000
16-JAN	0.000% 01-FEB-2024	7.278	7.536	99.682	7,000,000,000	6,977,740,000
16-JAN	16.000% 14-MAY-2037		15.950	102.281	23,700,000	24,240,597
16-JAN	16.000% 14-MAY-2037		15.750	103.386	40,000,000	41,354,400
16-JAN	16.000% 14-MAY-2037		15.760	103.331	40,000,000	41,332,400
16-JAN	16.000% 14-MAY-2037		15.900	102.555	200,000,000	205,110,000
16-JAN	16.000% 14-MAY-2037		15.990	102.062	5,498,000,000	5,611,368,760
16-JAN	16.000% 14-MAY-2037		14.891	108.370	55,000,000	59,603,500
16-JAN	17.750% 08-MAY-2042		15.800	113.814	200,000,000	227,628,000
16-JAN	17.750% 08-MAY-2042		15.400	116.489	5,000,000,000	5,824,450,000
16-JAN	17.750% 08-MAY-2042		15.397	116.510	5,000,000,000	5,825,500,000
16-JAN	15.000% 18-JUN-2043		15.960	94.485	237,000,000	223,929,450
16-JAN	15.000% 18-JUN-2043		15.060	99.824	237,000,000	236,582,880
16-JAN	15.000% 18-JUN-2043		14.961	100.446	200,000,000	200,892,000

16-JAN	15.000% 18-JUN-2043		14.844	101.185	15,000,000	15,177,750
16-JAN	15.000% 18-JUN-2043		15.450	97.447	103,000,000	100,370,000
16-JAN	15.000% 18-JUN-2043		15.000	100.199	127,000,000	127,252,730
16-JAN	15.000% 18-JUN-2043		15.057	99.843	237,000,000	236,627,910
16-JAN	15.000% 18-JUN-2043		14.844	101.185	31,000,000	31,367,350
16-JAN	15.000% 18-JUN-2043		14.961	100.446	104,700,000	105,166,962
16-JAN	15.000% 18-JUN-2043		15.400	97.746	1,000,000,000	977,460,000
16-JAN	15.000% 18-JUN-2043		14.961	100.446	210,000,000	210,936,600
16-JAN	15.000% 18-JUN-2043		15.450	97.446	1,000,000,000	974,460,000
16-JAN	15.000% 18-JUN-2043		14.961	100.446	77,000,000	77,343,420
16-JAN	15.000% 18-JUN-2043		14.961	100.446	50,000,000	50,223,000
16-JAN	15.000% 18-JUN-2043		15.450	97.446	1,000,000,000	974,460,000
16-JAN	15.000% 18-JUN-2043		15.500	97.149	1,000,000,000	971,490,000
16-JAN	15.000% 18-JUN-2043		14.844	101.185	500,000,000	505,925,000
16-JAN	15.000% 18-JUN-2043		14.961	100.446	90,000,000	90,401,400
16-JAN	15.000% 18-JUN-2043		15.400	97.746	1,000,000,000	977,460,000
16-JAN	15.000% 18-JUN-2043		15.960	94.485	8,050,000,000	7,606,042,500
16-JAN	18.500% 14-AUG-2042		15.350	125.807	174,300,000	219,281,000
16-JAN	18.500% 14-AUG-2042		15.350	125.807	150,000,000	188,710,500
16-JAN	18.500% 14-AUG-2042		15.900	121.994	21,500,000	26,228,710
16-JAN	16.000% 14-MAY-2037		15.700	103.666	200,000,000	207,332,000
16-JAN	16.000% 14-MAY-2037		15.750	103.386	50,600,000	52,313,316
16-JAN	16.000% 14-MAY-2037		14.891	108.370	19,000,000	20,590,300
16-JAN	14.000% 29-MAY-2025		14.031	101.725	455,000,000	462,848,750
16-JAN	14.000% 29-MAY-2025		13.000	102.986	2,428,500,000	2,501,015,010
16-JAN	17.500% 01-NOV-2040		15.900	111.826	9,000,000	10,064,340
16-JAN	14.250% 22-JUN-2034		15.700	93.116	8,500,000	7,914,878
16-JAN	14.250% 22-JUN-2034		15.800	92.640	50,000,000	46,320,000

16-JAN	14.250% 22-JUN-2034		14.893	97.099	3,100,000	3,010,069
16-JAN	14.375% 03-FEB-2033		14.750	104.123	100,000,000	104,123,000
16-JAN	14.375% 03-FEB-2033		14.800	103.881	50,000,000	51,940,500
16-JAN	16.625% 27-AUG-2026		14.000	111.849	2,000,000	2,236,989
16-JAN	14.125% 13-JAN-2028		14.950	104.561	25,000,000,000	26,140,250,000
16-JAN	17.000% 16-JAN-2025		13.021	112.044	25,000,000,000	28,011,000,000
16-JAN	14.125% 13-JAN-2028		14.950	104.561	25,000,000,000	26,140,250,000
			TTLS		298,208,500,000	291,345,742,457