

**Government Securities Daily Secondary Market Report for 23 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>
23-JAN	0.000% 19-DEC-2024	13.151	13.229	89.345	30,000,000,000	26,803,500,000
23-JAN	0.000% 05-DEC-2024	13.050	13.158	89.820	30,000,000,000	26,946,000,000
23-JAN	0.000% 02-JAN-2025	12.889	12.933	89.140	240,000,000	213,936,000
23-JAN	0.000% 16-JAN-2025	12.920	12.933	88.725	360,000,000	319,410,000
23-JAN	0.000% 16-JAN-2025	12.900	12.913	88.741	5,000,000,000	4,437,050,000
23-JAN	0.000% 19-DEC-2024	12.750	12.823	89.636	45,200,000	40,515,472
23-JAN	0.000% 21-NOV-2024	12.450	12.578	90.633	50,000,000,000	45,316,500,000
23-JAN	0.000% 18-JUL-2024	11.900	12.266	94.544	550,400,000	520,370,176
23-JAN	0.000% 18-JUL-2024	11.850	12.212	94.566	3,000,000,000	2,836,980,000
23-JAN	0.000% 21-NOV-2024	12.000	12.119	90.941	10,000,000,000	9,094,100,000
23-JAN	0.000% 05-DEC-2024	12.000	12.092	90.562	9,000,000,000	8,150,580,000
23-JAN	0.000% 19-DEC-2024	12.000	12.065	90.186	10,000,000,000	9,018,600,000
23-JAN	0.000% 16-JAN-2025	12.000	12.012	89.443	447,300,000	400,078,539
23-JAN	0.000% 18-JUL-2024	9.000	9.209	95.818	10,500,000	10,060,890
23-JAN	0.000% 14-MAR-2024	7.134	7.357	99.013	304,000,000	300,999,520
23-JAN	14.000% 01-AUG-2024		13.967	106.658	3,797,200,000	4,050,017,576
23-JAN	14.000% 01-AUG-2024		12.299	107.483	123,000,000	132,204,090
23-JAN	14.000% 01-AUG-2024		11.749	107.758	2,300,000,000	2,478,434,000
23-JAN	17.000% 16-JAN-2025		13.026	103.797	50,000,000,000	51,898,500,000
23-JAN	17.000% 03-APR-2031		15.250	112.236	9,000,000	10,101,240
23-JAN	14.125% 13-JAN-2028		14.500	99.081	16,000,000	15,852,960
23-JAN	14.125% 13-JAN-2028		14.950	97.775	25,000,000,000	24,443,750,000
23-JAN	14.125% 13-JAN-2028		16.100	94.537	152,000,000	143,696,240
23-JAN	14.125% 13-JAN-2028		14.200	99.965	528,000,000	527,815,940
23-JAN	14.125% 13-JAN-2028		13.500	102.067	50,000,000	51,033,500
23-JAN	14.125% 13-JAN-2028		14.950	97.775	25,000,000,000	24,443,750,000

23-JAN	14.125% 13-JAN-2028		13.000	103.604	45,900,000	47,554,236
23-JAN	14.375% 03-FEB-2033		14.850	103.925	165,000,000	171,476,250
23-JAN	14.375% 03-FEB-2033		14.850	103.925	152,000,000	157,966,000
23-JAN	16.375% 04-MAR-2032		15.200	111.217	3,600,000	4,003,812
23-JAN	14.250% 22-JUN-2034		13.700	103.731	144,700,000	150,098,757
23-JAN	14.250% 22-JUN-2034		16.239	90.867	100,000,000	90,867,000
23-JAN	14.250% 22-JUN-2034		15.250	95.574	15,800,000	15,100,692
23-JAN	14.250% 22-JUN-2034		14.750	98.097	104,800,000	102,805,656
23-JAN	16.250% 08-NOV-2035		15.100	108.913	790,700,000	861,175,091
23-JAN	16.250% 08-NOV-2035		15.397	107.239	760,700,000	815,767,073
23-JAN	16.250% 08-NOV-2035		15.400	107.222	760,700,000	815,637,754
23-JAN	16.250% 08-NOV-2035		15.103	108.896	790,700,000	861,040,672
23-JAN	17.500% 01-NOV-2040		15.551	114.387	6,200,000	7,092,000
23-JAN	17.500% 01-NOV-2040		15.210	116.641	3,000,000,000	3,499,230,000
23-JAN	17.500% 01-NOV-2040		15.497	114.737	700,000,000	803,159,000
23-JAN	17.500% 01-NOV-2040		14.535	121.341	700,000,000	849,387,000
23-JAN	17.500% 01-NOV-2040		14.510	121.521	700,000,000	850,647,000
23-JAN	17.500% 01-NOV-2040		15.500	114.718	400,000,000	458,872,000
23-JAN	17.500% 01-NOV-2040		14.500	121.594	5,000,000,000	6,079,700,000
23-JAN	17.500% 01-NOV-2040		14.538	121.319	700,000,000	849,233,000
23-JAN	15.000% 20-MAY-2032		14.750	103.348	483,900,000	500,100,972
23-JAN	15.000% 20-MAY-2032		14.750	103.348	49,900,000	51,570,652
23-JAN	15.000% 20-MAY-2032		14.750	103.348	100,000	103,348
23-JAN	15.000% 20-MAY-2032		14.750	103.348	5,000,000	5,167,400
23-JAN	16.000% 14-MAY-2037		15.460	105.326	3,000,000,000	3,159,780,000
23-JAN	16.000% 14-MAY-2037		14.541	110.808	113,700,000	125,989,152
23-JAN	16.000% 14-MAY-2037		15.500	105.098	501,000,000	526,540,980
23-JAN	16.000% 14-MAY-2037		15.450	105.384	6,000,000,000	6,323,040,000
23-JAN	16.000% 14-MAY-2037		15.460	105.326	3,000,000,000	3,159,780,000

23-JAN	16.000% 14-MAY-2037		15.750	103.688	3,000,000,000	3,110,640,000
23-JAN	16.000% 14-MAY-2037		15.750	103.688	3,000,000,000	3,110,640,000
23-JAN	16.000% 14-MAY-2037		15.300	106.249	564,400,000	599,669,356
23-JAN	17.750% 08-MAY-2042		14.600	122.519	3,000,000,000	3,675,570,000
23-JAN	17.750% 08-MAY-2042		15.400	116.822	172,700,000	201,751,594
23-JAN	15.000% 18-JUN-2043		15.300	98.628	350,000,000	345,198,000
23-JAN	15.000% 18-JUN-2043		15.400	98.025	1,000,000,000	980,250,000
23-JAN	15.000% 18-JUN-2043		15.900	95.105	550,000,000	523,077,500
23-JAN	15.000% 18-JUN-2043		14.900	101.108	180,000,000	181,994,967
23-JAN	15.000% 18-JUN-2043		15.250	98.932	1,000,000,000	989,320,000
23-JAN	15.000% 18-JUN-2043		15.410	97.965	2,000,000,000	1,959,300,000
23-JAN	15.000% 18-JUN-2043		15.740	96.022	2,000,000,000	1,920,440,000
23-JAN	15.000% 18-JUN-2043		15.413	97.947	2,000,000,000	1,958,940,000
23-JAN	15.000% 18-JUN-2043		15.000	100.478	200,000,000	200,956,000
23-JAN	15.000% 18-JUN-2043		14.700	102.390	50,000,000	51,195,000
23-JAN	15.000% 18-JUN-2043		15.000	100.478	50,000,000	50,239,000
23-JAN	15.000% 18-JUN-2043		15.200	99.238	1,600,000	1,587,808
23-JAN	15.000% 18-JUN-2043		15.200	99.238	30,000,000	29,771,400
23-JAN	15.000% 18-JUN-2043		15.300	98.628	20,000,000	19,725,600
23-JAN	15.000% 18-JUN-2043		15.350	98.326	180,000,000	176,986,800
23-JAN	15.000% 18-JUN-2043		15.300	98.628	100,000,000	98,628,000
23-JAN	15.000% 18-JUN-2043		15.006	100.438	27,000,000	27,118,260
23-JAN	18.500% 14-AUG-2042		15.250	126.882	450,000,000	570,969,000
23-JAN	18.500% 14-AUG-2042		15.349	126.175	4,000,000	5,047,000
23-JAN	18.500% 14-AUG-2042		15.400	125.810	102,300,000	128,703,630
23-JAN	18.500% 14-AUG-2042		15.007	128.656	3,910,000,000	5,030,449,600
23-JAN	13.500% 09-JUL-2026		12.500	102.501	50,000,000	51,250,500
23-JAN	13.500% 09-JUL-2026		13.068	101.319	300,000,000	303,957,000
			<b>TTLS</b>		<b>155,541,400,000</b>	<b>161,659,195,392</b>

