

Government Securities Daily Secondary Market Report for 02 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
02-JAN	0.000% 26-SEP-2024	12.745	12.956	30,000,000,000	27,432,900,000
02-JAN	0.000% 10-OCT-2024	12.735	12.916	30,000,000,000	27,312,600,000
02-JAN	0.000% 19-DEC-2024	12.806	12.834	10,000,000,000	8,900,800,000
02-JAN	0.000% 05-DEC-2024	12.742	12.800	1,794,600,000	1,605,197,916
02-JAN	0.000% 05-DEC-2024	12.740	12.798	1,794,600,000	1,605,215,862
02-JAN	0.000% 19-DEC-2024	12.752	12.780	1,831,700,000	1,631,110,533
02-JAN	0.000% 19-DEC-2024	12.751	12.778	1,831,700,000	1,631,128,850
02-JAN	0.000% 19-DEC-2024	12.700	12.727	1,000,000,000	890,890,000
02-JAN	0.000% 21-NOV-2024	12.631	12.718	1,454,700,000	1,308,037,146
02-JAN	0.000% 21-NOV-2024	12.630	12.717	1,454,700,000	1,308,051,693
02-JAN	0.000% 07-NOV-2024	12.571	12.687	902,500,000	815,435,825
02-JAN	0.000% 07-NOV-2024	12.570	12.686	902,500,000	815,444,850
02-JAN	0.000% 10-OCT-2024	12.461	12.634	971,000,000	885,726,780
02-JAN	0.000% 10-OCT-2024	12.460	12.632	971,000,000	885,736,490
02-JAN	0.000% 19-DEC-2024	12.600	12.628	1,000,000,000	891,650,000
02-JAN	0.000% 26-SEP-2024	12.402	12.602	137,300,000	125,840,942
02-JAN	0.000% 26-SEP-2024	12.400	12.601	137,300,000	125,842,315
02-JAN	0.000% 12-SEP-2024	12.341	12.569	422,800,000	389,360,748
02-JAN	0.000% 12-SEP-2024	12.340	12.568	422,800,000	389,364,976
02-JAN	0.000% 05-DEC-2024	12.499	12.555	30,000,000,000	26,887,800,000
02-JAN	0.000% 01-AUG-2024	12.172	12.481	384,500,000	359,111,465
02-JAN	0.000% 01-AUG-2024	12.170	12.479	384,500,000	359,115,310
02-JAN	0.000% 18-JUL-2024	12.122	12.457	175,400,000	164,577,820
02-JAN	0.000% 18-JUL-2024	12.120	12.455	175,400,000	164,579,574
02-JAN	0.000% 20-JUN-2024	12.002	12.388	4,940,000,000	4,678,476,400

02-JAN	0.000% 20-JUN-2024	12.000	12.385		
02-JAN	0.000% 06-JUN-2024	11.694	12.088	4,940,000,000	4,678,525,800
02-JAN	0.000% 06-JUN-2024	11.691	12.085	5,358,300,000	5,103,244,920
02-JAN	0.000% 20-JUN-2024	11.498	11.852	5,358,300,000	5,103,298,503
02-JAN	0.000% 23-MAY-2024	11.392	11.792	10,000,000,000	9,491,700,000
02-JAN	0.000% 23-MAY-2024	11.390	11.789	4,181,100,000	4,003,654,116
02-JAN	0.000% 23-MAY-2024	11.090	11.469	4,181,100,000	4,003,695,927
02-JAN	0.000% 25-APR-2024	10.772	11.177	5,000,000,000	4,793,200,000
02-JAN	0.000% 25-APR-2024	10.772	11.177	1,731,800,000	1,675,429,910
02-JAN	0.000% 25-APR-2024	10.769	11.173	304,600,000	294,685,270
02-JAN	0.000% 25-APR-2024	10.769	11.173	1,731,800,000	1,675,447,228
02-JAN	0.000% 25-APR-2024	10.769	11.173	304,600,000	294,688,316
02-JAN	0.000% 07-NOV-2024	11.000	11.089	108,300,000	99,046,848
02-JAN	0.000% 07-NOV-2024	11.000	11.089	108,300,000	99,046,848
02-JAN	0.000% 01-AUG-2024	10.750	10.991	19,000,000	17,883,370
02-JAN	0.000% 20-JUN-2024	10.499	10.794	225,600,000	215,082,528
02-JAN	0.000% 29-AUG-2024	10.500	10.687	556,000,000	520,092,260
02-JAN	0.000% 20-JUN-2024	9.500	9.741	8,300,000	7,948,329
02-JAN	0.000% 09-MAY-2024	9.001	9.267	82,500,000	79,975,500
02-JAN	17.000% 16-JAN-2025		13.799	50,000,000	55,372,500
02-JAN	18.500% 14-AUG-2042		16.300	50,000,000	59,318,000
02-JAN	17.000% 03-APR-2031		15.850	1,400,000	1,520,582
02-JAN	14.125% 13-JAN-2028		14.450	1,500,000,000	1,581,780,000
02-JAN	16.625% 27-AUG-2026		12.600	122,400,000	140,112,504
02-JAN	14.250% 22-JUN-2034		16.169	5,000,000,000	4,874,550,000
02-JAN	14.250% 22-JUN-2034		16.169	5,000,000,000	4,874,549,500
02-JAN	16.250% 08-NOV-2035		15.000	10,000,000	10,857,600
02-JAN	16.250% 08-NOV-2035		15.000	175,000,000	190,008,000

02-JAN	16.250% 08-NOV-2035		14.772		192,333,750
02-JAN	16.250% 08-NOV-2035		14.772	175,000,000	3,297,150
02-JAN	17.500% 01-NOV-2040		16.990	3,000,000	6,803,745,000
02-JAN	17.500% 01-NOV-2040		16.990	6,500,000,000	5,757,015,000
02-JAN	17.500% 01-NOV-2040		15.750	5,500,000,000	10,090,710
02-JAN	17.500% 01-NOV-2040		17.003	9,000,000	2,615,000
02-JAN	17.500% 01-NOV-2040		15.430	2,500,000	315,172,680
02-JAN	17.500% 01-NOV-2040		15.400	276,000,000	97,232,350
02-JAN	17.500% 01-NOV-2040		15.400	85,000,000	960,884,400
02-JAN	17.500% 01-NOV-2040		16.980	840,000,000	10,473,000,000
02-JAN	17.500% 01-NOV-2040		17.000	10,000,000,000	6,695,488,000
02-JAN	17.500% 01-NOV-2040		17.000	6,400,000,000	5,858,552,000
02-JAN	17.500% 01-NOV-2040		15.430	5,600,000,000	879,286,100
02-JAN	14.000% 29-MAY-2025		12.500	770,000,000	515,615
02-JAN	14.000% 29-MAY-2025		12.581	500,000	20,604,000
02-JAN	16.000% 14-MAY-2037		15.996	20,000,000	710,000
02-JAN	16.000% 14-MAY-2037		15.017	700,000	26,753,500
02-JAN	16.000% 14-MAY-2037		15.017	25,000,000	107,014,000
02-JAN	16.000% 14-MAY-2037		14.750	100,000,000	1,086,260
02-JAN	16.000% 14-MAY-2037		14.534	1,000,000	439,836,000
02-JAN	17.750% 08-MAY-2042		15.500	400,000,000	1,012,257,277
02-JAN	15.000% 18-JUN-2043		15.500	879,100,000	5,723,575,000
02-JAN	15.000% 18-JUN-2043		15.500	5,500,000,000	1,999,921,170
02-JAN	15.000% 18-JUN-2043		15.470	1,921,800,000	11,253,136,093
02-JAN	15.000% 18-JUN-2043		15.500	10,795,100,000	8,325,200,000
02-JAN	15.000% 18-JUN-2043		15.990	8,000,000,000	96,979,298
02-JAN	15.000% 18-JUN-2043		15.990	95,800,000	1,222,263,094
02-JAN	15.000% 18-JUN-2043		15.990	1,207,400,000	

02-JAN	15.000% 18-JUN-2043		15.990		235,969,461
02-JAN	15.000% 18-JUN-2043		15.950	233,100,000	235,969,461
02-JAN	15.000% 18-JUN-2043		15.470	5,000,000,000	5,072,850,000
02-JAN	15.000% 18-JUN-2043		14.700	2,300,000,000	2,397,589,000
02-JAN	15.000% 18-JUN-2043		15.470	100,000	109,029
02-JAN	15.000% 18-JUN-2043		15.470	6,500,000,000	6,775,795,000
02-JAN	15.000% 18-JUN-2043		15.470	17,000,000,000	17,721,310,000
02-JAN	15.000% 18-JUN-2043		15.990	130,000,000	131,600,300
02-JAN	15.000% 18-JUN-2043		15.990	262,400,000	265,630,144
02-JAN	15.000% 18-JUN-2043		15.292	300,000,000	315,936,000
02-JAN	15.000% 18-JUN-2043		15.970	5,300,000	5,371,232
02-JAN	15.000% 18-JUN-2043		15.500	6,095,100,000	6,342,865,815
02-JAN	15.000% 18-JUN-2043		15.990	19,017,100,000	19,251,200,501
02-JAN	15.000% 18-JUN-2043		15.990	938,400,000	949,951,704
02-JAN	15.000% 18-JUN-2043		15.990	729,000,000	737,973,990
02-JAN	15.000% 18-JUN-2043		15.990	219,300,000	221,999,583
02-JAN	15.000% 18-JUN-2043		15.990	8,000,000,000	8,098,480,000
02-JAN	18.500% 14-AUG-2042		16.480	7,000,000,000	8,223,810,000
02-JAN	18.500% 14-AUG-2042		15.750	59,300,000	72,522,121
02-JAN	18.500% 14-AUG-2042		16.490	4,000,000,000	4,696,760,000
02-JAN	18.500% 14-AUG-2042		16.000	36,500,000	44,021,920
02-JAN	18.500% 14-AUG-2042		15.300	7,850,000,000	9,847,903,500
02-JAN	18.500% 14-AUG-2042		16.500	5,000,000,000	5,867,800,000
02-JAN	18.500% 14-AUG-2042		16.500	2,200,000,000	2,581,832,000
02-JAN	18.500% 14-AUG-2042		16.490	3,200,000,000	3,757,408,000
02-JAN	17.000% 16-JAN-2025		12.616	20,000,000,000	22,379,800,000
			TTLS	360,379,900,000	359,783,762,601