

Government Securities Daily Secondary Market Report for 08 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
08-JAN	0.000% 10-OCT-2024	11.863	13.031	109.854	2,800,000.000	2,548,840.000
08-JAN	0.000% 02-JAN-2025	11.529	13.008	112.830	725,500,000.000	643,003,395.000
08-JAN	0.000% 04-JUL-2024	11.247	11.900	105.803	33,000,000.000	31,189,950.000
08-JAN	0.000% 04-JUL-2024	10.888	11.499	105.608	33,000,000.000	31,247,700.000
08-JAN	0.000% 02-JAN-2025	10.328	11.500	111.342	22,300,000.000	20,028,299.000
08-JAN	0.000% 19-DEC-2024	10.329	11.450	110.854	22,200,000.000	20,026,398.000
08-JAN	0.000% 09-MAY-2024	8.736	8.999	103.008	103,000,000.000	99,992,400.000
08-JAN	0.000% 20-JUN-2024	8.651	9.001	104.044	119,700,000.000	115,047,261.000
08-JAN	0.000% 25-APR-2024	8.027	8.222	102.433	13,400,000.000	13,081,737.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	389,300,000.000	406,121,653.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	1,555,000,000.000	1,622,191,550.000
08-JAN	15.000% 18-JUN-2043		14.913	92.663	183,000,000.000	197,489,940.000
08-JAN	16.000% 14-MAY-2037		14.891	92.569	60,000,000.000	64,816,200.000
08-JAN	16.000% 14-MAY-2037		15.060	93.446	50,000,000.000	53,507,000.000
08-JAN	14.375% 03-FEB-2033		15.000	97.473	1,000,000,000.000	1,025,930,000.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	122,300,000.000	127,584,583.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	271,700,000.000	283,440,157.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	139,400,000.000	145,423,474.000
08-JAN	18.500% 14-AUG-2042		15.400	79.972	71,500,000.000	89,405,745.000
08-JAN	16.000% 14-MAY-2037		15.250	94.432	312,000,000.000	330,395,520.000
08-JAN	16.000% 14-MAY-2037		16.374	100.348	200,000,000.000	199,306,000.000
08-JAN	15.000% 18-JUN-2043		15.000	93.134	1,921,800,000.000	2,063,475,096.000
08-JAN	16.000% 14-MAY-2037		15.022	93.245	93,300,000.000	100,058,652.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	100,000,000.000	104,321,000.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	4,900,000,000.000	5,111,729,000.000
08-JAN	15.000% 18-JUN-2043		15.000	93.134	4,661,000,000.000	5,004,608,920.000

08-JAN	17.500% 01-NOV-2040		16.000	90.232	1,800,000.000	1,994,852.000
08-JAN	17.750% 08-MAY-2042		15.120	84.711	3,000,000.000	3,541,470.000
08-JAN	15.000% 18-JUN-2043		15.550	96.131	200,000,000.000	208,050,000.000
08-JAN	16.000% 14-MAY-2037		15.500	95.737	1,000,000,000.000	1,044,530,000.000
08-JAN	18.500% 14-AUG-2042		17.928	91.554	22,900,000.000	25,012,525.000
08-JAN	15.000% 18-JUN-2043		15.553	96.146	200,000,000.000	208,016,000.000
08-JAN	14.000% 29-MAY-2025		13.000	97.370	1,000,000,000.000	1,027,010,000.000
08-JAN	14.375% 03-FEB-2033		15.000	97.473	1,000,000,000.000	1,025,930,000.000
08-JAN	16.000% 14-MAY-2037		15.750	97.047	48,500,000.000	49,975,855.000
08-JAN	16.000% 14-MAY-2037		15.201	94.176	188,400,000.000	200,050,656.000
08-JAN	18.500% 14-AUG-2042		15.321	79.616	30,000,000.000	37,680,900.000
08-JAN	16.000% 14-MAY-2037		15.343	94.914	38,000,000.000	40,036,040.000
08-JAN	18.500% 14-AUG-2042		15.330	79.655	51,600,000.000	64,779,156.000
08-JAN	17.500% 01-NOV-2040		16.000	90.232	9,100,000.000	10,085,085.000
08-JAN	14.000% 18-JAN-2024		9.210	93.690	38,000,000,000.000	40,559,300,000.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	300,500,000.000	313,484,605.000
08-JAN	15.000% 18-JUN-2043		15.000	93.134	4,722,000,000.000	5,070,105,840.000
08-JAN	18.500% 14-AUG-2042		15.406	80.000	1,000,000.000	1,250,000.000
08-JAN	18.500% 14-AUG-2042		16.524	85.100	7,500,000.000	8,813,175.000
08-JAN	15.000% 18-JUN-2043		15.000	93.134	372,600,000.000	400,068,072.000
08-JAN	14.375% 03-FEB-2033		15.050	97.699	1,000,000,000.000	1,023,550,000.000
08-JAN	16.000% 14-MAY-2037		15.420	95.318	312,000,000.000	327,325,440.000
08-JAN	15.000% 18-JUN-2043		15.990	98.534	2,900,000,000.000	2,943,152,000.000
08-JAN	15.000% 18-JUN-2043		14.850	92.319	36,900,000.000	39,970,080.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	1,312,800,000.000	1,369,526,088.000
08-JAN	15.000% 18-JUN-2043		15.530	96.022	4,860,000,000.000	5,061,349,800.000
08-JAN	14.250% 23-AUG-2029		16.360	102.624	10,500,000.000	10,231,515.000

08-JAN	16.625% 27-AUG-2026		14.000	89.672	2,000,000.000	2,230,346.000
08-JAN	18.500% 14-AUG-2042		15.300	79.519	100,000,000.000	125,756,000.000
08-JAN	14.000% 29-MAY-2025		11.500	95.600	191,200,000.000	199,999,024.000
08-JAN	14.000% 29-MAY-2025		13.000	97.370	5,000,000,000.000	5,135,050,000.000
08-JAN	13.500% 09-JUL-2026		13.000	92.870	110,000,000.000	118,444,700.000
08-JAN	15.000% 18-JUN-2043		15.500	95.858	649,800,000.000	677,877,858
08-JAN	15.000% 18-JUN-2043		15.500	95.858	419,100,000.000	437,209,311
08-JAN	15.000% 18-JUN-2043		15.500	95.858	471,700,000.000	492,082,157
08-JAN	16.000% 14-MAY-2037		15.422	95.331	162,200,000.000	170,144,556
08-JAN	16.000% 14-MAY-2037		15.000	93.134	65,200,000.000	70,006,544
08-JAN	17.500% 01-NOV-2040		15.271	86.558	30,000,000.000	34,659,000
08-JAN	16.000% 14-MAY-2037		16.430	100.644	36,000,000.000	35,769,600
08-JAN	16.000% 14-MAY-2037		15.422	95.331	742,800,000.000	779,182,344
08-JAN	14.000% 29-MAY-2025		12.079	96.280	385,200,000.000	400,081,193
08-JAN	17.500% 01-NOV-2040		15.800	89.220	1,300,000.000	1,457,066
08-JAN	15.000% 18-JUN-2043		15.500	95.858	30,000,000.000	31,296,300
08-JAN	16.000% 14-MAY-2037		15.400	95.214	93,500,000.000	98,200,245
08-JAN	14.000% 29-MAY-2025		12.900	97.252	96,000,000.000	98,712,960
08-JAN	15.000% 18-JUN-2043		15.000	93.134	40,000,000.000	42,948,800
08-JAN	14.250% 22-JUN-2034		16.000	109.421	9,600,000.000	8,773,440
			TTLS		83,369,900,000	87,940,671,068