

**Government Securities Daily Secondary Market Report for 15 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>
15-Jan	0.000% 02-JAN-2025	12.950	12.976	88.870	3,690,000,000	3,279,303,000
15-Jan	0.000% 10-OCT-2024	12.749	12.959	91.411	18,000,000,000	16,453,980,000
15-Jan	0.000% 26-SEP-2024	12.709	12.949	91.845	25,000,000,000	22,961,250,000
15-Jan	0.000% 26-SEP-2024	12.701	12.940	91.850	30,000,000,000	27,555,000,000
15-Jan	0.000% 12-SEP-2024	12.610	12.876	92.314	30,000,000,000	27,694,200,000
15-Jan	0.000% 12-SEP-2024	12.599	12.865	92.320	30,000,000,000	27,696,000,000
15-Jan	0.000% 10-OCT-2024	12.590	12.795	91.509	50,000,000,000	45,754,500,000
15-Jan	0.000% 01-AUG-2024	11.901	12.222	93.907	30,000,000,000	28,172,100,000
15-Jan	0.000% 21-NOV-2024	11.998	12.102	90.725	10,000,000,000	9,072,500,000
15-Jan	0.000% 05-DEC-2024	11.998	12.075	90.348	9,000,000,000	8,131,320,000
15-Jan	0.000% 19-DEC-2024	11.998	12.047	89.974	10,000,000,000	8,997,400,000
15-Jan	0.000% 16-FEB-2024	10.940	11.503	99.050	46,000,000,000	45,563,000,000
15-Jan	0.000% 06-JUN-2024	10.799	11.156	95.941	7,000,000,000	6,715,870,000
15-Jan	0.000% 28-MAR-2024	10.402	10.844	97.962	120,000,000	117,554,400
15-Jan	0.000% 19-DEC-2024	10.501	10.539	91.114	164,700,000	150,064,758
15-Jan	0.000% 11-APR-2024	10.000	10.387	97.672	2,010,000,000	1,963,207,200
15-Jan	0.000% 01-FEB-2024	7.498	7.772	99.652	7,000,000,000	6,975,640,000
15-Jan	0.000% 16-FEB-2024	7.497	7.759	99.347	7,000,000,000	6,954,290,000
15-Jan	0.000% 11-APR-2024	7.499	7.716	98.244	6,000,000,000	5,894,640,000
15-Jan	16.000% 14-MAY-2037		14.900	108.270	5,100,000,000	5,521,770,000
15-Jan	17.750% 08-MAY-2042		15.450	116.101	5,000,000,000	5,805,050,000
15-Jan	17.750% 08-MAY-2042		14.519	122.745	40,800,000	50,079,960
15-Jan	16.000% 14-MAY-2037		15.490	104.811	100,000,000	104,811,000
15-Jan	16.000% 14-MAY-2037		14.897	108.288	5,100,000,000	5,522,688,000
15-Jan	16.000% 14-MAY-2037		14.990	107.731	10,000,000	10,773,100

15-Jan	14.000% 29-MAY-2025		13.150	102.765	2,428,500,000	2,495,648,025
15-Jan	17.500% 01-NOV-2040		15.000	117.694	212,500,000	250,099,750
15-Jan	17.500% 01-NOV-2040		15.910	111.716	35,000,000	39,100,581
15-Jan	16.250% 08-NOV-2035		15.800	104.681	175,000,000	183,191,750
15-Jan	14.250% 22-JUN-2034		16.290	90.322	200,000,000	180,644,000
15-Jan	16.375% 04-MAR-2032		15.200	110.859	1,144,700,000	1,269,002,973
15-Jan	16.375% 04-MAR-2032		15.200	110.859	2,459,900,000	2,727,020,541
15-Jan	14.375% 03-FEB-2033		14.390	105.853	47,000,000	49,750,910
15-Jan	15.000% 18-JUN-2043		14.518	103.263	181,100,000	187,009,293
15-Jan	15.000% 18-JUN-2043		15.500	97.109	585,000,000	568,087,650
15-Jan	15.000% 18-JUN-2043		15.450	97.406	20,000,000	19,481,200
15-Jan	15.000% 18-JUN-2043		15.547	96.831	5,000,000,000	4,841,550,000
15-Jan	15.000% 18-JUN-2043		15.550	96.813	5,000,000,000	4,840,650,000
15-Jan	15.000% 18-JUN-2043		15.410	97.646	325,000,000	317,349,500
15-Jan	15.000% 18-JUN-2043		15.990	94.276	5,000,000,000	4,713,800,000
15-Jan	15.000% 18-JUN-2043		15.000	100.159	24,000,000	24,038,160
15-Jan	15.000% 18-JUN-2043		15.410	97.646	128,000,000	124,986,880
15-Jan	15.000% 18-JUN-2043		15.550	96.813	5,000,000,000	4,840,650,000
15-Jan	15.000% 18-JUN-2043		15.019	100.040	413,000,000	413,165,200
15-Jan	15.000% 18-JUN-2043		15.300	98.309	100,000,000	98,309,000
15-Jan	16.000% 06-MAY-2027		14.300	107.249	1,000,000	1,072,490
15-Jan	18.500% 14-AUG-2042		15.200	126.834	299,700,000	380,121,262
15-Jan	18.500% 14-AUG-2042		15.250	126.473	300,000,000	379,419,000
15-Jan	18.500% 14-AUG-2042		15.250	126.473	130,000,000	164,414,900
15-Jan	18.500% 14-AUG-2042		15.650	123.649	80,000,000	98,919,200
15-Jan	16.625% 27-AUG-2026		13.000	114.055	52,700,000	60,106,985
15-Jan	14.125% 13-JAN-2028		13.538	108.712	10,000,000	10,871,200
15-Jan	14.250% 23-AUG-2029		15.200	101.807	130,700,000	133,061,749

15-Jan	14.250% 23-AUG-2029		15.360	101.232	50,000,000	50,615,765
15-Jan	16.000% 14-MAY-2037		14.990	107.731	190,000,000	204,688,900
15-Jan	16.000% 14-MAY-2037		15.990	102.019	5,600,000,000	5,713,064,000
15-Jan	16.000% 14-MAY-2037		15.500	104.754	100,000,000	104,754,000
			<b>TTLS</b>		<b>371,758,300,000</b>	<b>352,601,636,282</b>