

Government Securities Daily Secondary Market Report for 18 January 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
18-JAN	0.000% 29-FEB-2024	13.001	13.775	98.526	50,000,000	49,263,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	2,300,000	2,036,029
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	30,000,000,000	26,556,900,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	10,000,000,000	8,852,300,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	382,500,000	338,600,475
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	8,000,000,000	7,081,840,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	570,000,000	504,581,100
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	22,900,000,000	20,271,767,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	2,100,000,000	1,858,983,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	14,000,000	12,393,220
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	20,000,000,000	17,704,600,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	3,000,000,000	2,655,690,000
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	1,011,700,000	895,587,191
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	1,635,000,000	1,447,351,050
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	1,130,000,000	1,000,309,900
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	165,000,000	146,062,950
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	380,000,000	336,387,400
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	56,000,000	49,572,880
18-JAN	0.000% 16-JAN-2025	13.001	13.003	88.523	78,000,000	69,047,940
18-JAN	0.000% 10-OCT-2024	12.750	12.967	91.498	30,000,000,000	27,449,400,000
18-JAN	0.000% 26-SEP-2024	12.699	12.945	91.939	30,000,000,000	27,581,700,000
18-JAN	0.000% 02-JAN-2025	12.900	12.933	88.992	10,400,000,000	9,255,168,000
18-JAN	0.000% 07-NOV-2024	12.749	12.904	90.687	3,192,000,000	2,894,729,040
18-JAN	0.000% 12-SEP-2024	12.600	12.873	92.408	30,000,000,000	27,722,400,000

18-JAN	0.000% 24-OCT-2024	12.364	12.538	91.337	40,000,000,000	36,534,800,000
18-JAN	0.000% 07-NOV-2024	12.358	12.503	90.947	30,000,000,000	27,284,100,000
18-JAN	0.000% 10-OCT-2024	12.254	12.454	91.802	5,000,000	4,590,100
18-JAN	0.000% 18-JUL-2024	12.001	12.362	94.354	40,000,000,000	37,741,600,000
18-JAN	0.000% 04-JUL-2024	11.900	12.284	94.807	1,000,000,000	948,070,000
18-JAN	0.000% 18-JUL-2024	11.751	12.097	94.465	250,000,000	236,162,500
18-JAN	0.000% 18-JUL-2024	11.751	12.097	94.465	10,000,000,000	9,446,500,000
18-JAN	0.000% 18-JUL-2024	11.751	12.097	94.465	250,000,000	236,162,500
18-JAN	0.000% 18-JUL-2024	11.699	12.042	94.488	3,500,000,000	3,307,080,000
18-JAN	0.000% 06-JUN-2024	10.595	10.944	96.095	7,000,000,000	6,726,646,597
18-JAN	0.000% 07-MAR-2024	10.002	10.446	98.675	20,000,000	19,735,000
18-JAN	0.000% 28-MAR-2024	10.002	10.414	98.118	5,000,000,000	4,905,900,000
18-JAN	0.000% 18-APR-2024	9.002	9.310	97.805	10,000,000,000	9,780,500,000
18-JAN	0.000% 18-APR-2024	9.002	9.310	97.805	2,000,000,000	1,956,100,000
18-JAN	0.000% 18-APR-2024	9.002	9.310	97.805	620,000,000	606,391,000
18-JAN	0.000% 14-MAR-2024	7.945	8.217	98.796	2,000,000,000	1,975,915,301
18-JAN	0.000% 28-MAR-2024	7.953	8.213	98.498	3,000,000,000	2,954,930,258
18-JAN	0.000% 28-MAR-2024	7.953	8.213	98.498	3,000,000,000	2,954,930,258
18-JAN	0.000% 11-APR-2024	7.256	7.461	98.358	6,000,000,000	5,901,457,985
18-JAN	0.000% 16-FEB-2024	7.063	7.297	99.442	7,000,000,000	6,960,937,184
18-JAN	0.000% 01-FEB-2024	6.821	7.050	99.739	7,000,000,000	6,981,733,450
18-JAN	13.500% 09-JUL-2026		13.530	100.190	1,077,000,000	1,079,046,300
18-JAN	13.500% 09-JUL-2026		13.530	100.190	320,000,000	320,608,000
18-JAN	13.500% 09-JUL-2026		13.600	100.047	2,000,000,000	2,000,940,000
18-JAN	13.500% 09-JUL-2026		13.650	99.945	2,000,000,000	1,998,900,000
18-JAN	13.500% 09-JUL-2026		14.103	99.025	25,000,000,000	24,756,250,000
18-JAN	13.500% 09-JUL-2026		13.530	100.190	99,000,000	99,188,100
18-JAN	13.500% 09-JUL-2026		13.500	100.252	382,000,000	382,962,640
18-JAN	13.500% 09-JUL-2026		13.500	100.252	3,383,000,000	3,391,525,160

18-JAN	13.500% 09-JUL-2026		13.600	100.047	3,000,000,000	3,001,410,000
18-JAN	13.500% 09-JUL-2026		13.530	100.190	980,000,000	981,862,000
18-JAN	13.500% 09-JUL-2026		13.530	100.190	137,000,000	137,260,300
18-JAN	13.500% 09-JUL-2026		13.530	100.190	245,000,000	245,465,500
18-JAN	13.500% 09-JUL-2026		13.530	100.190	907,000,000	908,723,300
18-JAN	13.500% 09-JUL-2026		13.650	99.945	2,000,000,000	1,998,900,000
18-JAN	17.000% 16-JAN-2025		13.000	103.641	50,000,000,000	51,820,500,000
18-JAN	17.000% 16-JAN-2025		31.230	88.523	358,000,000	316,912,340
18-JAN	14.125% 13-JAN-2028		14.350	99.333	2,400,000,000	2,383,992,000
18-JAN	14.125% 13-JAN-2028		14.400	99.185	5,000,000,000	4,959,250,000
18-JAN	14.125% 13-JAN-2028		14.500	98.891	1,000,000,000	988,910,000
18-JAN	14.125% 13-JAN-2028		14.000	100.373	590,000,000	592,200,700
18-JAN	14.125% 13-JAN-2028		14.500	98.891	1,125,200,000	1,112,721,532
18-JAN	14.125% 13-JAN-2028		14.000	100.373	5,000,000,000	5,018,650,000
18-JAN	14.125% 13-JAN-2028		14.500	98.891	4,600,000,000	4,548,986,000
18-JAN	14.375% 03-FEB-2033		15.010	102.954	919,000,000	946,147,260
18-JAN	14.375% 03-FEB-2033		15.010	102.954	1,300,000,000	1,338,402,000
18-JAN	14.375% 03-FEB-2033		15.000	103.002	2,219,000,000	2,285,614,380
18-JAN	14.375% 03-FEB-2033		14.385	106.002	100,000,000	106,002,000
18-JAN	14.375% 03-FEB-2033		15.000	103.002	1,576,000,000	1,623,311,520
18-JAN	16.375% 04-MAR-2032		15.300	110.518	2,000,000,000	2,210,360,000
18-JAN	14.250% 22-JUN-2034		16.250	90.622	149,000,000	135,026,780
18-JAN	14.250% 22-JUN-2034		15.452	94.390	25,000,000,000	23,597,500,000
18-JAN	16.250% 08-NOV-2035		16.370	101.813	200,000,000	203,626,000
18-JAN	17.500% 01-NOV-2040		15.697	113.208	2,600,000,000	2,943,408,000
18-JAN	17.500% 01-NOV-2040		15.200	116.473	240,000,000	279,535,200
18-JAN	17.500% 01-NOV-2040		15.700	113.189	3,500,000,000	3,961,615,000
18-JAN	17.500% 01-NOV-2040		15.200	116.473	2,200,000,000	2,562,406,000

18-JAN	17.500% 01-NOV-2040		15.197	116.494	2,700,000,000	3,145,338,000
18-JAN	17.500% 01-NOV-2040		15.200	116.473	260,000,000	302,829,800
18-JAN	14.000% 29-MAY-2025		12.328	103.888	4,900,000	5,090,512
18-JAN	14.000% 29-MAY-2025		12.592	103.559	25,000,000,000	25,889,750,000
18-JAN	14.000% 29-MAY-2025		12.592	103.559	25,000,000,000	25,889,750,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	800,000,000	839,064,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	3,000,000,000	3,146,490,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	2,060,000,000	2,160,589,800
18-JAN	16.000% 14-MAY-2037		15.500	104.883	20,000,000	20,976,600
18-JAN	16.000% 14-MAY-2037		15.500	104.883	5,000,000,000	5,244,150,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	980,000,000	1,027,853,400
18-JAN	16.000% 14-MAY-2037		15.500	104.883	3,000,000,000	3,146,490,000
18-JAN	16.000% 14-MAY-2037		14.986	107.883	278,000,000	299,914,740
18-JAN	16.000% 14-MAY-2037		15.500	104.883	500,000,000	524,415,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	1,810,000,000	1,898,382,300
18-JAN	16.000% 14-MAY-2037		15.500	104.883	210,000,000	220,254,300
18-JAN	16.000% 14-MAY-2037		14.986	107.883	50,000,000	53,941,500
18-JAN	16.000% 14-MAY-2037		15.850	102.917	9,600,000,000	9,880,032,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	250,000,000	262,207,500
18-JAN	16.000% 14-MAY-2037		15.500	104.883	2,790,000,000	2,926,235,700
18-JAN	16.000% 14-MAY-2037		15.107	107.163	5,600,000	6,001,128
18-JAN	16.000% 14-MAY-2037		15.500	104.883	725,000,000	760,401,750
18-JAN	16.000% 14-MAY-2037		15.500	104.883	1,025,000,000	1,075,050,750
18-JAN	16.000% 14-MAY-2037		14.750	109.308	250,000,000	273,270,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	575,000,000	603,077,250

18-JAN	16.000% 14-MAY-2037		15.500	104.883	1,500,000,000	1,573,245,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	1,000,000,000	1,048,830,000
18-JAN	16.000% 14-MAY-2037		14.986	107.883	100,000,000	107,883,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	1,000,000,000	1,048,830,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	1,500,000,000	1,573,245,000
18-JAN	16.000% 14-MAY-2037		15.500	104.883	2,000,000,000	2,097,660,000
18-JAN	16.000% 14-MAY-2037		14.986	107.883	100,000,000	107,883,000
18-JAN	17.750% 08-MAY-2042		14.623	122.111	5,000,000,000	6,105,550,000
18-JAN	17.750% 08-MAY-2042		14.605	122.245	5,000,000,000	6,112,250,000
18-JAN	17.750% 08-MAY-2042		14.620	122.133	5,000,000,000	6,106,650,000
18-JAN	17.750% 08-MAY-2042		15.790	113.975	200,000,000	227,950,000
18-JAN	15.000% 18-JUN-2043		15.008	100.228	50,000,000	50,114,000
18-JAN	15.000% 18-JUN-2043		15.008	100.228	149,000,000	149,339,720
18-JAN	18.500% 14-AUG-2042		15.507	124.796	28,500,000	35,567,002
18-JAN	18.500% 14-AUG-2042		16.461	118.427	400,000,000	473,708,000
18-JAN	18.500% 14-AUG-2042		15.557	124.446	28,500,000	35,467,215
18-JAN	13.500% 09-JUL-2026		13.270	100.725	5,000,000,000	5,036,250,000
			TTLS		650,267,200,000	628,931,008,287