

Government Securities Daily Secondary Market Report for 01 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
01-DEC	0.000% 21-NOV-2024	12.800	12.820	4,000,000,000	3,556,040,000
01-DEC	0.000% 07-NOV-2024	12.070	12.114	67,900,000	61,001,360
01-DEC	0.000% 12-SEP-2024	12.850	13.025	30,000,000,000	27,255,600,000
01-DEC	0.000% 23-MAY-2024	9.000	9.212	3,000,000	2,876,580
01-DEC	0.000% 09-MAY-2024	9.999	10.281	88,700,000	84,975,487
01-DEC	14.875% 25-SEP-2024		12.735	20,000,000,000	20,844,800,000
01-DEC	14.000% 29-MAY-2025		13.500	50,000,000	50,347,500
01-DEC	16.625% 27-AUG-2026		12.500	70,000,000	79,441,600
01-DEC	16.000% 06-MAY-2027		13.500	30,000,000,000	32,292,600,000
01-DEC	14.125% 13-JAN-2028		14.513	100,000,000	103,976,000
01-DEC	14.125% 13-JAN-2028		14.513	50,000,000	51,988,000
01-DEC	14.125% 13-JAN-2028		14.013	30,000,000	31,649,000
01-DEC	14.125% 13-JAN-2028		14.513	15,000,000	15,596,400
01-DEC	14.250% 23-AUG-2029		14.010	5,200,000	5,432,336
01-DEC	15.000% 20-MAY-2032		14.750	14,500,000	14,678,205
01-DEC	15.000% 20-MAY-2032		14.487	400,000	410,000
01-DEC	14.375% 03-FEB-2033		14.437	200,000,000	207,632,000
01-DEC	14.375% 03-FEB-2033		14.775	100,000,000	102,147,000
01-DEC	14.375% 03-FEB-2033		15.250	1,000,000,000	998,670,000
01-DEC	16.250% 08-NOV-2035		16.421	59,000,000	58,682,580
01-DEC	16.000% 14-MAY-2037		15.970	5,000,000,000	5,010,350,000
01-DEC	16.000% 14-MAY-2037		16.008	28,000,000	28,000,000
01-DEC	16.000% 14-MAY-2037		16.000	200,000,000	200,084,000
01-DEC	16.000% 14-MAY-2037		15.970	4,000,000,000	4,008,280,000
01-DEC	16.000% 14-MAY-2037		14.850	30,000,000	31,999,800
01-DEC	16.000% 14-MAY-2037		15.500	2,000,000,000	2,056,760,000
01-DEC	16.000% 14-MAY-2037		15.760	5,000,000,000	5,068,450,000
01-DEC	16.000% 14-MAY-2037		15.760	5,000,000,000	5,068,450,000
01-DEC	16.000% 14-MAY-2037		16.000	4,200,000,000	4,201,764,000
01-DEC	16.000% 14-MAY-2037		15.750	2,000,000,000	2,028,500,000
01-DEC	16.000% 14-MAY-2037		16.000	100,000,000	100,042,000
01-DEC	16.000% 14-MAY-2037		15.750	2,000,000,000	2,028,500,000
01-DEC	16.000% 14-MAY-2037		15.760	5,000,000,000	5,068,450,000

01-DEC	16.000% 14-MAY-2037		15.970	500,000,000	501,035,000
01-DEC	16.000% 14-MAY-2037		15.800	60,000,000	60,687,600
01-DEC	16.000% 14-MAY-2037		16.008	20,000,000	20,000,000
01-DEC	16.000% 14-MAY-2037		15.750	300,000,000	304,275,000
01-DEC	16.000% 14-MAY-2037		15.750	500,000,000	507,125,000
01-DEC	16.000% 14-MAY-2037		15.750	500,000,000	507,125,000
01-DEC	16.000% 14-MAY-2037		15.970	450,000,000	450,931,500
01-DEC	16.000% 14-MAY-2037		15.970	1,300,000,000	1,302,691,000
01-DEC	16.000% 14-MAY-2037		15.500	514,900,000	529,512,862
01-DEC	16.000% 14-MAY-2037		15.500	106,900,000	109,933,822
01-DEC	16.000% 14-MAY-2037		16.000	2,000,000,000	2,000,840,000
01-DEC	16.000% 14-MAY-2037		15.500	129,100,000	132,763,858
01-DEC	16.000% 14-MAY-2037		15.500	185,000,000	190,250,300
01-DEC	16.000% 14-MAY-2037		16.000	150,000,000	150,063,000
01-DEC	16.000% 14-MAY-2037		15.177	5,000,000,000	5,235,600,000
01-DEC	16.000% 14-MAY-2037		15.970	2,000,000,000	2,004,140,000
01-DEC	16.000% 14-MAY-2037		16.000	15,000,000,000	15,006,300,000
01-DEC	16.000% 14-MAY-2037		15.970	5,000,000,000	5,010,350,000
01-DEC	16.000% 14-MAY-2037		15.970	5,000,000,000	5,010,350,000
01-DEC	16.000% 14-MAY-2037		15.250	26,900,000	28,052,396
01-DEC	16.000% 14-MAY-2037		14.900	60,000,000	63,818,242
01-DEC	16.000% 14-MAY-2037		16.000	700,000,000	700,294,000
01-DEC	16.000% 14-MAY-2037		15.800	2,800,000	2,832,088
01-DEC	16.000% 14-MAY-2037		15.850	113,600,000	114,586,048
01-DEC	16.000% 14-MAY-2037		15.750	1,000,000,000	1,014,250,000
01-DEC	16.000% 14-MAY-2037		15.750	500,000,000	507,125,000
01-DEC	16.000% 14-MAY-2037		16.000	500,000,000	500,210,000
01-DEC	16.000% 14-MAY-2037		15.500	2,722,700,000	2,799,970,226
01-DEC	16.000% 14-MAY-2037		16.000	300,000,000	300,126,000
01-DEC	16.000% 14-MAY-2037		15.530	6,600,000,000	6,776,022,000
01-DEC	16.000% 14-MAY-2037		15.970	150,000,000	150,310,500
01-DEC	16.000% 14-MAY-2037		15.970	200,000,000	200,414,000
01-DEC	16.000% 14-MAY-2037		15.035	12,000,000	12,666,360
01-DEC	16.000% 14-MAY-2037		15.500	1,000,000,000	1,028,380,000
01-DEC	16.000% 14-MAY-2037		15.174	5,000,000,000	5,236,500,000
01-DEC	16.000% 14-MAY-2037		15.500	6,450,000,000	6,633,051,000
01-DEC	16.000% 14-MAY-2037		15.750	7,000,000,000	7,099,750,000

01-DEC	16.000% 14-MAY-2037		16.000	300,000,000	300,126,000
01-DEC	16.000% 14-MAY-2037		16.000	3,000,000,000	3,001,260,000
01-DEC	16.000% 14-MAY-2037		15.750	1,000,000,000	1,014,250,000
01-DEC	16.000% 14-MAY-2037		15.500	1,000,000,000	1,028,380,000
01-DEC	16.000% 14-MAY-2037		16.008	7,000,000	7,000,000
01-DEC	16.000% 14-MAY-2037		15.500	297,200,000	305,634,536
01-DEC	16.000% 14-MAY-2037		15.500	119,900,000	123,302,762
01-DEC	16.000% 14-MAY-2037		16.000	250,000,000	250,105,000
01-DEC	16.000% 14-MAY-2037		16.050	500,000	498,850
01-DEC	16.000% 14-MAY-2037		14.800	23,400,000	25,030,980
01-DEC	16.000% 14-MAY-2037		14.900	6,000,000,000	6,381,840,000
01-DEC	16.000% 14-MAY-2037		16.000	8,000,000,000	8,003,360,000
01-DEC	16.000% 14-MAY-2037		15.000	60,000,000	63,457,800
01-DEC	16.000% 14-MAY-2037		16.000	6,000,000,000	6,002,520,000
01-DEC	16.000% 14-MAY-2037		15.970	1,400,000,000	1,402,898,000
01-DEC	16.000% 14-MAY-2037		16.008	320,000,000	320,000,000
01-DEC	16.000% 14-MAY-2037		16.008	255,800,000	255,800,000
01-DEC	17.750% 08-MAY-2042		15.066	12,000,000	13,997,520
01-DEC	18.500% 14-AUG-2042		15.400	2,450,000,000	3,016,464,500
01-DEC	18.500% 14-AUG-2042		14.730	39,100,000	50,069,505
01-DEC	18.500% 14-AUG-2042		14.800	27,500,000	35,068,825
01-DEC	18.500% 14-AUG-2042		15.400	3,550,000,000	4,370,795,500
01-DEC	18.500% 14-AUG-2042		16.501	4,000,000	4,629,000
01-DEC	18.500% 14-AUG-2042		15.420	2,500,000,000	3,074,475,000
01-DEC	18.500% 14-AUG-2042		15.400	6,200,000,000	7,633,502,000
01-DEC	18.500% 14-AUG-2042		15.507	5,000,000,000	6,118,200,000
01-DEC	18.500% 14-AUG-2042		15.420	3,500,000,000	4,304,265,000
01-DEC	15.000% 18-JUN-2043		15.009	100,000,000	105,708,000
TOTAL				242,882,000,000	493,015,145,978.1