

Government Securities Daily Secondary Market Report for 05 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	AMOUNT (FV)	PRICE PER 100	AMOUNT (COST)
05-DEC	0.000% 21-DEC-2023	10.150	10.658	10,100,000	99.557	10,055,261
05-DEC	0.000% 29-FEB-2024	8.498	8.778	117,300,000	98.037	114,997,401
05-DEC	0.000% 14-MAR-2024	11.002	11.449	178,500,000	97.074	173,277,090
05-DEC	0.000% 14-MAR-2024	9.593	9.932	7,500,000	97.439	7,307,925
05-DEC	0.000% 14-MAR-2024	8.998	9.296	20,500,000	97.594	20,006,770
05-DEC	0.000% 06-JUN-2024	11.999	12.356	14,660,000,000	94.296	13,823,793,600
05-DEC	0.000% 20-JUN-2024	12.099	12.433	2,736,000,000	93.841	2,567,489,760
05-DEC	0.000% 24-OCT-2024	12.750	12.838	34,000,000,000	89.833	30,543,220,000
05-DEC	0.000% 21-NOV-2024	11.500	11.522	11,200,000	90.017	10,081,904
05-DEC	14.000% 18-JAN-2024		9.999	15,000,000	105.745	15,861,750
05-DEC	14.000% 08-AUG-2024		12.017	20,000,000,000	105.709	21,141,800,000
05-DEC	14.000% 08-AUG-2024		12.017	20,000,000,000	105.709	21,141,800,000
05-DEC	14.875% 25-SEP-2024		12.669	20,000,000,000	104.416	20,883,200,000
05-DEC	17.000% 16-JAN-2025		12.544	30,000,000,000	110.926	33,277,800,000
05-DEC	17.000% 16-JAN-2025		13.500	300,000	109.925	329,775
05-DEC	14.000% 29-MAY-2025		13.250	25,000,000,000	101.169	25,292,250,000
05-DEC	14.000% 29-MAY-2025		12.679	25,000,000,000	101.927	25,481,750,000
05-DEC	14.000% 29-MAY-2025		12.679	25,000,000,000	101.927	25,481,750,000
05-DEC	14.000% 29-MAY-2025		13.250	25,000,000,000	101.169	25,292,250,000
05-DEC	14.000% 29-MAY-2025		13.200	400,000	101.235	404,940
05-DEC	14.000% 29-MAY-2025		12.601	92,300,000	102.030	94,173,690
05-DEC	13.500% 09-JUL-2026		13.572	20,000,000,000	105.188	21,037,600,000
05-DEC	13.500% 09-JUL-2026		13.572	20,000,000,000	105.188	21,037,600,000
05-DEC	16.625% 27-AUG-2026		12.500	17,600,000	113.639	20,000,464
05-DEC	16.000% 06-MAY-2027		14.000	122,000,000	106.412	129,822,640
05-DEC	16.000% 06-MAY-2027		15.000	2,000,000	103.714	2,074,280
05-DEC	16.000% 06-MAY-2027		13.500	15,000,000,000	107.797	16,169,550,000
05-DEC	16.000% 06-MAY-2027		14.000	122,000,000	106.413	129,823,860
05-DEC	16.000% 06-MAY-2027		14.500	30,000,000	105.052	31,515,600
05-DEC	16.000% 06-MAY-2027		13.511	30,000,000,000	107.766	32,329,800,000

05-DEC	16.000% 06-MAY-2027		13.500	15,000,000,000	107.797	16,169,550,000
05-DEC	14.125% 13-JAN-2028		14.400	2,000,000,000	104.477	2,089,540,000
05-DEC	14.125% 13-JAN-2028		14.500	1,500,000,000	104.176	1,562,640,000
05-DEC	14.125% 13-JAN-2028		15.000	3,000,000	102.689	3,080,670
05-DEC	16.000% 14-NOV-2030		14.750	485,000,000	105.839	513,319,150
05-DEC	16.000% 14-NOV-2030		14.750	485,000,000	105.840	513,324,000
05-DEC	17.000% 03-APR-2031		14.750	139,200,000	112.354	156,396,768
05-DEC	17.000% 03-APR-2031		14.750	139,200,000	112.355	156,398,160
05-DEC	17.000% 03-APR-2031		14.696	35,000,000,000	112.610	39,413,500,000
05-DEC	16.375% 04-MAR-2032		15.200	17,700,000	109.045	19,300,965
05-DEC	16.375% 04-MAR-2032		14.500	17,700,000	112.489	19,910,484
05-DEC	16.375% 04-MAR-2032		16.010	20,000,000	105.254	21,050,886
05-DEC	14.375% 03-FEB-2033		14.500	120,000,000	103.660	124,392,000
05-DEC	14.375% 03-FEB-2033		14.775	189,100,000	102.307	193,462,537
05-DEC	14.375% 03-FEB-2033		14.683	10,000,000	102.758	10,275,800
05-DEC	14.375% 03-FEB-2033		15.000	148,000,000	101.217	149,801,160
05-DEC	14.375% 03-FEB-2033		14.820	1,583,300,000	102.086	1,616,327,638
05-DEC	14.375% 03-FEB-2033		14.350	48,200,000	104.410	50,325,620
05-DEC	14.375% 03-FEB-2033		14.783	13,000,000	102.267	13,294,710
05-DEC	14.375% 03-FEB-2033		14.800	1,600,000,000	102.183	1,634,928,000
05-DEC	14.250% 22-JUN-2034		14.200	28,300,000	106.186	30,050,638
05-DEC	14.250% 22-JUN-2034		16.385	45,000,000	95.345	42,905,250
05-DEC	14.250% 22-JUN-2034		14.250	1,000,000	105.917	1,059,170
05-DEC	16.250% 08-NOV-2035		14.923	15,000,000	107.823	16,173,450
05-DEC	16.250% 08-NOV-2035		16.400	20,100,000	99.740	20,047,740
05-DEC	16.000% 14-MAY-2037		16.039	16,000,000	100.000	16,000,000
05-DEC	16.000% 14-MAY-2037		15.997	4,000,000,000	100.228	4,009,120,000
05-DEC	16.000% 14-MAY-2037		15.780	4,000,000,000	101.426	4,057,040,000
05-DEC	16.000% 14-MAY-2037		15.493	109,000,000	103.049	112,323,410
05-DEC	16.000% 14-MAY-2037		15.700	150,000,000	101.874	152,811,000
05-DEC	16.000% 14-MAY-2037		15.900	6,000,000	100.761	6,045,660
05-DEC	16.000% 14-MAY-2037		15.770	4,000,000,000	101.482	4,059,280,000

05-DEC	16.000% 14-MAY-2037		15.900	5,000,000,000	100.761	5,038,050,000
05-DEC	16.000% 14-MAY-2037		15.450	9,700,000	103.293	10,019,421
05-DEC	16.000% 14-MAY-2037		15.157	372,500,000	105.000	391,125,000
05-DEC	16.000% 14-MAY-2037		16.000	1,750,000,000	100.212	1,753,710,000
05-DEC	16.000% 14-MAY-2037		15.530	10,000,000	102.838	10,283,800
05-DEC	16.000% 14-MAY-2037		12.879	416,000,000	119.942	498,958,720
05-DEC	16.000% 14-MAY-2037		15.783	4,000,000,000	101.409	4,056,360,000
05-DEC	16.000% 14-MAY-2037		15.500	255,000,000	103.007	262,667,850
05-DEC	16.000% 14-MAY-2037		15.808	250,000,000	101.272	253,180,000
05-DEC	16.000% 14-MAY-2037		15.100	50,000,000	105.335	52,667,500
05-DEC	16.000% 14-MAY-2037		15.900	5,000,000,000	100.761	5,038,050,000
05-DEC	16.000% 14-MAY-2037		15.130	100,000,000	105.155	105,155,000
05-DEC	16.000% 14-MAY-2037		15.130	15,000,000	105.155	15,773,250
05-DEC	16.000% 14-MAY-2037		15.650	10,000,000	102.155	10,215,500
05-DEC	16.000% 14-MAY-2037		15.888	3,000,000,000	100.826	3,024,780,000
05-DEC	16.000% 14-MAY-2037		15.850	3,000,000	101.037	3,031,114
05-DEC	16.000% 14-MAY-2037		15.530	460,400,000	102.838	473,466,152
05-DEC	16.000% 14-MAY-2037		15.250	400,000,000	104.452	417,808,000
05-DEC	16.000% 14-MAY-2037		15.130	50,000,000	105.155	52,577,500
05-DEC	16.000% 14-MAY-2037		15.500	146,000,000	103.007	150,390,220
05-DEC	17.500% 01-NOV-2040		16.500	7,600,000	106.205	8,071,580
05-DEC	17.500% 01-NOV-2040		15.007	36,300,000	115.746	42,015,798
05-DEC	17.750% 08-MAY-2042		16.636	30,000,000	106.581	31,974,300
05-DEC	18.500% 14-AUG-2042		14.750	105,000,000	128.103	134,508,150
05-DEC	18.500% 14-AUG-2042		16.300	9,400,000	117.213	11,018,000
05-DEC	15.000% 18-JUN-2043		14.600	1,000,000,000	108.498	1,084,980,000
05-DEC	15.000% 18-JUN-2043		14.600	1,000,000,000	108.499	1,084,990,000
TOTAL				421,537,400,000		437,230,888,431