

## Government Securities Daily Secondary Market Report for 08 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	AMOUNT (FV)	PRICE PER 100	AMOUNT (COST)
08-DEC	0.000% 23-MAY-2024	9.501	9.747	114,800,000	95.834	110,017,432
08-DEC	0.000% 06-JUN-2024	11.949	12.309	850,000,000	94.406	802,451,000
08-DEC	0.000% 18-JUL-2024	10.798	11.023	300,000	93.811	281,433
08-DEC	0.000% 12-SEP-2024	12.898	13.089	30,000,000,000	91.026	27,307,800,000
08-DEC	0.000% 21-NOV-2024	12.750	12.784	45,000,000,000	89.134	40,110,300,000
08-DEC	0.000% 05-DEC-2024	12.750	12.754	10,000,000,000	88.747	8,874,700,000
08-DEC	0.000% 05-DEC-2024	12.750	12.754	850,000,000	88.747	754,349,500
08-DEC	0.000% 05-DEC-2024	12.750	12.754	100,000,000	88.747	88,747,000
08-DEC	0.000% 05-DEC-2024	12.750	12.754	35,000,000	88.747	31,061,450
08-DEC	0.000% 05-DEC-2024	12.601	12.605	78,800,000	88.864	70,024,832
08-DEC	0.000% 05-DEC-2024	12.500	12.504	250,000,000	88.943	222,357,500
08-DEC	0.000% 05-DEC-2024	12.500	12.504	888,300,000	88.943	790,080,669
08-DEC	0.000% 05-DEC-2024	12.000	12.004	223,900,000	89.338	200,027,782
08-DEC	14.000% 01-AUG-2024		12.999	10,000,000	105.444	10,544,400
08-DEC	14.000% 08-AUG-2024		12.283	20,000,000,000	105.642	21,128,400,000
08-DEC	17.000% 16-JAN-2025		12.510	30,000,000,000	111.073	33,321,900,000
08-DEC	14.000% 29-MAY-2025		13.750	12,000,000	100.622	12,074,640
08-DEC	14.000% 29-MAY-2025		11.950	500,000	103.003	515,015
08-DEC	16.625% 27-AUG-2026		14.608	35,300,000	108.857	38,426,521
08-DEC	16.000% 06-MAY-2027		13.509	15,000,000,000	107.890	16,183,500,000
08-DEC	16.000% 06-MAY-2027		13.393	25,000,000,000	108.211	27,052,750,000
08-DEC	16.000% 06-MAY-2027		13.393	25,000,000,000	108.211	27,052,750,000
08-DEC	16.000% 06-MAY-2027		13.508	15,000,000,000	107.890	16,183,500,000
08-DEC	14.125% 13-JAN-2028		15.500	119,000,000	101.355	120,612,450
08-DEC	14.125% 13-JAN-2028		14.000	400,000,000	105.811	423,244,000
08-DEC	14.125% 13-JAN-2028		15.200	5,000,000,000	102.225	5,111,250,000
08-DEC	14.125% 13-JAN-2028		14.000	10,000,000	105.811	10,581,100
08-DEC	14.125% 13-JAN-2028		14.900	5,000,000,000	103.106	5,155,300,000

08-DEC	14.125% 13-JAN-2028		14.000	100,000,000	105.811	105,811,000
08-DEC	14.125% 13-JAN-2028		14.000	210,000,000	105.811	222,203,100
08-DEC	14.125% 13-JAN-2028		14.000	290,000,000	105.811	306,851,900
08-DEC	14.125% 13-JAN-2028		14.000	2,000,000,000	105.811	2,116,220,000
08-DEC	14.250% 23-AUG-2029		15.200	5,000,000,000	100.261	5,013,050,000
08-DEC	14.250% 23-AUG-2029		15.200	5,000,000,000	100.261	5,013,050,000
08-DEC	17.000% 03-APR-2031		15.243	20,000,000,000	110.203	22,040,600,000
08-DEC	17.000% 03-APR-2031		16.500	1,000,000	104.674	1,046,740
08-DEC	16.375% 04-MAR-2032		17.000	9,900,000	101.019	10,000,881
08-DEC	16.375% 04-MAR-2032		15.200	239,100,000	109.177	261,042,207
08-DEC	16.375% 04-MAR-2032		14.700	358,400,000	111.619	400,042,496
08-DEC	14.375% 03-FEB-2033		14.750	97,000,000	102.547	99,470,590
08-DEC	14.375% 03-FEB-2033		14.750	103,000,000	102.547	105,623,410
08-DEC	14.375% 03-FEB-2033		14.750	15,700,000	102.547	16,099,879
08-DEC	14.375% 03-FEB-2033		15.153	40,000,000	100.609	40,243,600
08-DEC	14.375% 03-FEB-2033		14.900	40,000,000	101.819	40,727,600
08-DEC	14.375% 03-FEB-2033		14.500	80,000,000	103.779	83,023,200
08-DEC	14.250% 22-JUN-2034		15.500	34,200,000	99.633	34,074,486
08-DEC	14.250% 22-JUN-2034		15.250	22,000,000	100.863	22,189,860
08-DEC	16.000% 14-MAY-2037		15.500	120,000,000	103.134	123,760,800
08-DEC	16.000% 14-MAY-2037		15.500	500,000,000	103.134	515,670,000
08-DEC	16.000% 14-MAY-2037		15.107	50,000,000	105.420	52,710,000
08-DEC	16.000% 14-MAY-2037		15.357	600,000,000	103.955	623,730,000
08-DEC	16.000% 14-MAY-2037		15.273	1,000,000,000	104.442	1,044,420,000
08-DEC	16.000% 14-MAY-2037		15.273	700,000,000	104.442	731,094,000
08-DEC	16.000% 14-MAY-2037		15.500	880,000,000	103.134	907,579,200
08-DEC	16.000% 14-MAY-2037		16.000	2,571,300,000	100.339	2,580,016,707
08-DEC	16.000% 14-MAY-2037		15.900	20,000,000	100.888	20,177,600
08-DEC	16.000% 14-MAY-2037		15.000	565,800,000	106.057	600,070,506
08-DEC	16.000% 14-MAY-2037		15.500	145,000,000	103.134	149,544,300

08-DEC	16.000% 14-MAY-2037		15.500	1,500,000,000	103.134	1,547,010,000
08-DEC	16.000% 14-MAY-2037		15.500	800,000,000	103.134	825,072,000
08-DEC	16.000% 14-MAY-2037		15.273	473,000,000	104.442	494,010,660
08-DEC	16.000% 14-MAY-2037		15.273	100,000,000	104.442	104,442,000
08-DEC	16.000% 14-MAY-2037		15.273	300,000,000	104.442	313,326,000
08-DEC	16.000% 14-MAY-2037		16.000	25,000,000	100.340	25,085,000
08-DEC	16.000% 14-MAY-2037		15.000	664,800,000	106.057	705,066,936
08-DEC	16.000% 14-MAY-2037		15.000	20,000,000	106.057	21,211,400
08-DEC	16.000% 14-MAY-2037		15.270	100,000,000	104.462	104,462,000
08-DEC	16.000% 14-MAY-2037		15.850	442,500,000	101.164	447,650,700
08-DEC	16.000% 14-MAY-2037		15.500	310,000,000	103.134	319,715,400
08-DEC	16.000% 14-MAY-2037		15.500	100,000,000	103.134	103,134,000
08-DEC	16.000% 14-MAY-2037		15.273	472,000,000	104.442	492,966,240
08-DEC	16.000% 14-MAY-2037		15.273	10,000,000	104.442	10,444,200
08-DEC	16.000% 14-MAY-2037		15.000	452,600,000	106.057	480,013,982
08-DEC	16.000% 14-MAY-2037		15.500	95,000,000	103.134	97,977,300
08-DEC	16.000% 14-MAY-2037		15.708	1,500,000,000	101.958	1,529,375,861
08-DEC	16.000% 14-MAY-2037		15.700	7,000,000	102.001	7,140,070
08-DEC	17.500% 01-NOV-2040		16.000	28,500,000	109.382	31,173,870
08-DEC	17.500% 01-NOV-2040		14.750	700,000	117.673	823,711
08-DEC	17.750% 08-MAY-2042		15.600	328,000,000	113.300	371,624,000
08-DEC	18.500% 14-AUG-2042		17.517	6,000,000	109.946	6,596,760
08-DEC	18.500% 14-AUG-2042		15.020	236,000,000	126.227	297,895,720
08-DEC	18.500% 14-AUG-2042		14.750	26,100,000	128.253	33,474,033
08-DEC	18.500% 14-AUG-2042		15.000	400,000,000	126.376	505,504,000
08-DEC	18.500% 14-AUG-2042		15.210	4,500,000,000	124.836	5,617,620,000
08-DEC	18.500% 14-AUG-2042		14.763	1,500,000	128.153	1,922,295
08-DEC	18.500% 14-AUG-2042		16.416	6,000,000	116.622	6,997,320
08-DEC	18.500% 14-AUG-2042		14.750	5,000,000	128.253	6,412,650
08-DEC	18.500% 14-AUG-2042		15.000	200,000,000	126.376	252,752,000
08-DEC	18.500% 14-AUG-2042		15.000	80,000,000	126.376	101,100,800

08-DEC	18.500% 14-AUG-2042		15.020	1,000,000,000	126.227	1,262,270,000
08-DEC	18.500% 14-AUG-2042		15.000	600,000,000	126.376	758,256,000
08-DEC	15.000% 18-JUN-2043		15.807	2,000,000	101.207	2,024,140
08-DEC	15.000% 18-JUN-2043		15.000	94,300,000	106.057	100,011,751
08-DEC	15.000% 18-JUN-2043		15.387	31,600,000	103.677	32,761,932
08-DEC	15.000% 18-JUN-2043		15.387	10,000,000	103.677	10,367,700
08-DEC	15.000% 18-JUN-2043		17.000	2,200,000	94.768	2,084,896
TOTAL				284,700,100,000		291,477,468,113