

Government Securities Daily Secondary Market Report for 11 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
11-DEC	0.000% 05-DEC-2024	13.000	13.011	30,000,000,000	26,590,500,000.000
11-DEC	0.000% 05-DEC-2024	12.720	12.730	5,000,000,000	4,442,650,000.000
11-DEC	0.000% 07-NOV-2024	12.650	12.720	30,000,000,000	26,904,300,000.000
11-DEC	0.000% 29-AUG-2024	12.300	12.510	100,000,000	91,887,000.000
11-DEC	0.000% 21-NOV-2024	11.000	11.031	110,500,000	100,065,485.000
11-DEC	0.000% 05-DEC-2024	10.999	11.007	19,900,000	17,952,387.000
11-DEC	0.000% 14-MAR-2024	9.198	9.517	243,700,000	238,060,782.000
11-DEC	16.000% 06-MAY-2027		13.500	20,000,000,000	21,605,800,000.000
11-DEC	16.000% 06-MAY-2027		13.403	25,000,000,000	27,075,000,000.000
11-DEC	16.000% 06-MAY-2027		13.500	20,000,000,000	21,605,800,000.000
11-DEC	16.000% 06-MAY-2027		13.403	25,000,000,000	27,075,000,000.000
11-DEC	14.375% 03-FEB-2033		14.500	130,000,000	135,068,700.000
11-DEC	16.375% 04-MAR-2032		16.000	127,000,000	134,068,820.000
11-DEC	14.250% 22-JUN-2034		15.800	3,000,000	2,949,330.000
11-DEC	14.250% 22-JUN-2034		15.700	465,800,000	460,159,162.000
11-DEC	17.500% 01-NOV-2040		16.650	7,600,000	8,025,600.000
11-DEC	14.000% 29-MAY-2025		13.333	25,000,000,000	25,318,750,000.000
11-DEC	16.000% 14-MAY-2037		16.000	9,000,000	9,041,940.000
11-DEC	16.000% 14-MAY-2037		15.650	50,000,000	51,204,500.000
11-DEC	16.000% 14-MAY-2037		15.700	10,000,000	10,212,800.000
11-DEC	16.000% 14-MAY-2037		15.950	4,000,000,000	4,029,600,000.000
11-DEC	16.000% 14-MAY-2037		15.000	188,400,000	200,050,656.000
11-DEC	16.000% 14-MAY-2037		15.000	1,000,000,000	1,061,840,000.000
11-DEC	16.000% 14-MAY-2037		15.773	442,500,000	450,115,425.000
11-DEC	16.000% 14-MAY-2037		16.000	50,000,000	50,233,000.000

11-DEC	16.000% 14-MAY-2037		15.997	200,000,000	200,966,000.000
11-DEC	16.000% 14-MAY-2037		15.295	700,000,000	731,094,000.000
11-DEC	16.000% 14-MAY-2037		15.950	4,000,000,000	4,029,600,000.000
11-DEC	14.000% 08-AUG-2024		11.700	2,800,000	2,971,164.000
11-DEC	18.500% 14-AUG-2042		15.700	470,000,000	571,167,500.000
11-DEC	18.500% 14-AUG-2042		15.400	2,000,000,000	2,472,480,000.000
11-DEC	18.500% 14-AUG-2042		15.423	100,000,000	123,461,000.000
11-DEC	18.500% 14-AUG-2042		15.400	1,900,000,000	2,348,856,000.000
11-DEC	18.500% 14-AUG-2042		15.400	3,800,000,000	4,697,712,000.000
11-DEC	18.500% 14-AUG-2042		15.420	100,000,000	123,482,000.000
11-DEC	18.500% 14-AUG-2042		15.420	1,600,000,000	1,975,712,000.000
11-DEC	18.500% 14-AUG-2042		15.420	2,224,000,000	2,746,239,680.000
11-DEC	18.500% 14-AUG-2042		16.400	51,500,000	60,190,110.000
11-DEC	14.125% 13-JAN-2028		14.824	25,000,000,000	25,863,250,000.000
11-DEC	14.125% 13-JAN-2028		14.675	20,000,000,000	20,779,000,000.000
11-DEC	14.125% 13-JAN-2028		14.675	20,000,000,000	20,779,000,000.000
11-DEC	14.125% 13-JAN-2028		15.050	25,000,000,000	25,696,750,000.000
11-DEC	14.125% 13-JAN-2028		15.050	25,000,000,000	25,696,750,000.000
11-DEC	17.000% 16-JAN-2025		13.500	2,000,000	2,203,240.000
11-DEC	14.000% 18-JAN-2024		10.989	365,000,000	386,210,150.000
11-DEC	14.000% 18-JAN-2024		10.989	288,000,000	304,735,680.000
			TTLS	319,760,700,000	327,260,166,111