

Government Securities Daily Secondary Market Report for 12 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
12-DEC	0.000% 21-NOV-2024	12.767	12.810	45,000,000,000	40,154,400,000.000
12-DEC	0.000% 05-DEC-2024	12.720	12.733	2,000,000,000	1,777,600,000.000
12-DEC	0.000% 05-DEC-2024	12.499	12.512	2,000,000,000	1,781,040,000.000
12-DEC	0.000% 21-NOV-2024	12.300	12.340	2,000,000,000	1,791,700,000.000
12-DEC	0.000% 06-JUN-2024	11.967	12.337	200,000,000	189,030,000.000
12-DEC	0.000% 06-JUN-2024	11.799	12.158	1,000,000,000	945,880,000.000
12-DEC	0.000% 06-JUN-2024	11.500	11.841	1,750,000,000	1,657,565,000.000
12-DEC	0.000% 09-MAY-2024	10.063	10.365	437,700,000	420,429,007.000
12-DEC	0.000% 14-MAR-2024	9.499	9.840	2,000,000	1,952,740.000
12-DEC	14.250% 22-JUN-2034		16.868	1,000,000	934,790.000
12-DEC	14.250% 22-JUN-2034		16.694	100,000,000	94,244,000.000
12-DEC	14.000% 29-MAY-2025		13.475	25,000,000,000	25,281,750,000.000
12-DEC	14.000% 29-MAY-2025		13.027	12,600,000,000	12,815,586,000.000
12-DEC	14.000% 29-MAY-2025		12.950	11,000,000,000	11,199,210,000.000
12-DEC	14.000% 29-MAY-2025		13.474	25,000,000,000	25,281,750,000.000
12-DEC	14.000% 29-MAY-2025		12.700	7,900,000	8,069,060.000
12-DEC	14.000% 29-MAY-2025		12.950	1,600,000,000	1,628,976,000.000
12-DEC	16.000% 14-MAY-2037		15.500	100,000,000	103,303,000.000
12-DEC	16.000% 14-MAY-2037		15.500	150,000,000	154,954,500.000
12-DEC	16.000% 14-MAY-2037		14.721	390,000,000	420,881,700.000
12-DEC	16.000% 14-MAY-2037		15.178	100,000,000	105,170,000.000
12-DEC	16.000% 14-MAY-2037		15.178	33,000,000	34,706,100.000

12-DEC	16.000% 14-MAY-2037		15.500	200,000,000	206,606,000.000
12-DEC	16.000% 14-MAY-2037		15.500	700,000,000	723,121,000.000
12-DEC	16.000% 14-MAY-2037		15.808	100,000,000	101,569,000.000
12-DEC	16.000% 14-MAY-2037		15.500	10,000,000	10,330,300.000
12-DEC	16.000% 14-MAY-2037		15.178	55,000,000	57,843,500.000
12-DEC	16.000% 14-MAY-2037		15.178	70,000,000	73,619,000.000
12-DEC	16.000% 14-MAY-2037		15.507	96,900,000	100,059,909.000
12-DEC	16.000% 14-MAY-2037		15.708	1,000,000,000	1,021,278,747.000
12-DEC	16.000% 14-MAY-2037		15.850	1,000,000,000	1,013,340,000.000
12-DEC	17.750% 08-MAY-2042		15.353	50,000,000	57,581,000.000
12-DEC	14.375% 03-FEB-2033		15.009	100,000,000	101,455,000.000
12-DEC	14.375% 03-FEB-2033		16.846	45,000,000	41,943,150.000
12-DEC	14.375% 03-FEB-2033		15.600	950,000,000	937,498,000.000
12-DEC	14.375% 03-FEB-2033		15.660	2,900,000,000	2,853,861,000.000
12-DEC	14.375% 03-FEB-2033		15.660	2,200,000,000	2,164,998,000.000
12-DEC	14.375% 03-FEB-2033		15.660	1,800,000,000	1,771,362,000.000
12-DEC	16.625% 27-AUG-2026		14.000	10,000,000	11,040,400.000
12-DEC	17.000% 03-APR-2031		15.295	4,600,000	5,066,624.000
12-DEC	17.000% 03-APR-2031		16.500	2,400,000	2,516,568.000
12-DEC	17.000% 03-APR-2031		15.750	19,000,000	20,539,570.000
			TTLS	141,784,500,000	137,124,760,665