

Government Securities Daily Secondary Market Report for 04 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	AMOUNT (FV)	PRICE PER 100	AMOUNT (COST)
04-DEC	0.000% 16-FEB-2024	10.997	11.490	50,000,000,000	97.819	48,909,500,000
04-DEC	0.000% 14-MAR-2024	10.384	10.779	20,000,000,000	97.207	19,441,400,000
04-DEC	0.000% 14-MAR-2024	8.001	8.235	3,700,000	97.834	3,619,858
04-DEC	0.000% 28-MAR-2024	10.489	10.871	5,000,000,000	96.801	4,840,050,000
04-DEC	0.000% 28-MAR-2024	9.392	9.697	51,500,000	97.126	50,019,890
04-DEC	0.000% 25-APR-2024	10.209	10.529	3,000,000	96.154	2,884,620
04-DEC	0.000% 23-MAY-2024	10.487	10.780	5,000,000,000	95.317	4,765,850,000
04-DEC	0.000% 23-MAY-2024	9.999	10.266	5,300,000	95.525	5,062,825
04-DEC	0.000% 23-MAY-2024	9.999	10.266	13,700,000	95.525	13,086,925
04-DEC	0.000% 23-MAY-2024	9.999	10.266	160,200,000	95.525	153,031,050
04-DEC	0.000% 23-MAY-2024	9.500	9.740	60,000,000	95.739	57,443,400
04-DEC	0.000% 23-MAY-2024	9.000	9.216	9,400,000	95.954	9,019,676
04-DEC	0.000% 29-AUG-2024	12.500	12.701	10,300,000	91.565	9,431,195
04-DEC	0.000% 10-OCT-2024	12.750	12.867	35,000,000,000	90.201	31,570,350,000
04-DEC	0.000% 24-OCT-2024	12.699	12.785	50,000,000,000	89.841	44,920,500,000
04-DEC	0.000% 07-NOV-2024	12.106	12.156	13,400,000	89.893	12,045,662
04-DEC	0.000% 21-NOV-2024	12.801	12.827	1,000,000,000	88.984	889,840,000
04-DEC	0.000% 21-NOV-2024	11.600	11.621	4,500,000	89.913	4,046,085
04-DEC	0.000% 21-NOV-2024	10.999	11.019	16,700,000	90.385	15,094,295
04-DEC	17.000% 16-JAN-2025		12.592	30,000,000,000	110.839	33,251,700,000
04-DEC	14.000% 29-MAY-2025		12.800	196,600,000	101.731	200,003,146
04-DEC	14.000% 29-MAY-2025		12.681	34,000,000,000	101.889	34,642,260,000
04-DEC	14.000% 29-MAY-2025		13.300	25,000,000,000	101.067	25,266,750,000
04-DEC	14.000% 29-MAY-2025		12.674	25,000,000,000	101.899	25,474,750,000
04-DEC	14.000% 29-MAY-2025		12.674	25,000,000,000	101.899	25,474,750,000
04-DEC	13.500% 09-JUL-2026		12.800	2,000,000	106.816	2,136,320
04-DEC	16.625% 27-AUG-2026		14.000	2,000,000	110.076	2,201,514
04-DEC	14.125% 13-JAN-2028		14.650	20,000,000,000	103.686	20,737,200,000
04-DEC	14.125% 13-JAN-2028		14.772	10,000,000,000	103.324	10,332,400,000

04-DEC	14.125% 13-JAN-2028		14.000	9,500,000	105.653	10,037,035
04-DEC	14.125% 13-JAN-2028		14.500	3,000,000,000	104.136	3,124,080,000
04-DEC	14.125% 13-JAN-2028		14.800	1,000,000,000	103.240	1,032,400,000
04-DEC	14.125% 13-JAN-2028		14.650	20,000,000,000	103.686	20,737,200,000
04-DEC	14.125% 13-JAN-2028		14.800	25,000,000,000	103.240	25,810,000,000
04-DEC	14.250% 23-AUG-2029		14.700	1,000,000,000	101.951	1,019,510,000
04-DEC	14.250% 23-AUG-2029		15.800	420,000,000	97.940	411,348,000
04-DEC	14.375% 03-FEB-2033		15.020	3,600,000,000	101.081	3,638,916,000
04-DEC	14.375% 03-FEB-2033		15.020	3,400,000,000	101.081	3,436,754,000
04-DEC	14.375% 03-FEB-2033		15.000	4,500,000,000	101.176	4,552,920,000
04-DEC	14.375% 03-FEB-2033		15.000	7,300,000,000	101.176	7,385,848,000
04-DEC	14.375% 03-FEB-2033		15.000	2,500,000,000	101.176	2,529,400,000
04-DEC	16.000% 14-MAY-2037		15.522	1,390,000,000	102.838	1,429,448,200
04-DEC	16.000% 14-MAY-2037		15.200	50,000,000	104.703	52,351,500
04-DEC	16.000% 14-MAY-2037		15.850	70,000,000	100.995	70,696,500
04-DEC	16.000% 14-MAY-2037		15.007	110,000,000	105.848	116,432,800
04-DEC	16.000% 14-MAY-2037		16.000	295,000,000	100.169	295,498,550
04-DEC	16.000% 14-MAY-2037		16.000	258,000,000	100.169	258,436,020
04-DEC	16.000% 14-MAY-2037		16.000	1,127,000,000	100.169	1,128,904,630
04-DEC	16.000% 14-MAY-2037		16.000	127,900,000	100.169	128,116,151
04-DEC	16.000% 14-MAY-2037		15.000	5,000,000	105.889	5,294,450
04-DEC	16.000% 14-MAY-2037		14.871	10,000,000	106.666	10,666,600
04-DEC	16.000% 14-MAY-2037		15.773	100,000,000	101.425	101,425,000
04-DEC	16.000% 14-MAY-2037		15.500	35,000,000	102.965	36,037,750
04-DEC	16.000% 14-MAY-2037		16.000	256,000,000	100.169	256,432,640
04-DEC	16.000% 14-MAY-2037		15.000	141,800,000	105.889	150,150,602
04-DEC	16.000% 14-MAY-2037		14.750	70,000,000	107.402	75,181,400
04-DEC	16.000% 14-MAY-2037		16.000	79,000,000	100.169	79,133,510
04-DEC	16.000% 14-MAY-2037		16.000	94,300,000	100.169	94,459,367
04-DEC	16.000% 14-MAY-2037		16.000	804,900,000	100.169	806,260,281
04-DEC	16.000% 14-MAY-2037		16.000	755,800,000	100.169	757,077,302

04-DEC	16.000% 14-MAY-2037		16.000	922,500,000	100.169	924,059,025
04-DEC	16.000% 14-MAY-2037		15.773	100,000,000	101.425	101,425,000
04-DEC	16.000% 14-MAY-2037		16.000	195,000,000	100.169	195,329,550
04-DEC	16.000% 14-MAY-2037		15.500	20,000,000	102.965	20,593,000
04-DEC	16.000% 14-MAY-2037		16.023	200,000,000	100.042	200,084,000
04-DEC	16.000% 14-MAY-2037		16.000	7,922,900,000	100.169	7,936,289,701
04-DEC	16.000% 14-MAY-2037		15.522	100,000,000	102.838	102,838,000
04-DEC	16.000% 14-MAY-2037		16.000	219,600,000	100.169	219,971,124
04-DEC	16.000% 14-MAY-2037		16.000	216,100,000	100.169	216,465,209
04-DEC	16.000% 14-MAY-2037		15.522	500,000,000	102.838	514,190,000
04-DEC	16.000% 14-MAY-2037		15.522	980,000,000	102.838	1,007,813,090
04-DEC	16.000% 14-MAY-2037		15.000	7,000,000	105.889	7,412,230
04-DEC	16.000% 14-MAY-2037		15.500	6,400,000,000	102.965	6,589,760,000
04-DEC	16.000% 14-MAY-2037		16.023	300,000,000	100.042	300,126,000
04-DEC	16.000% 14-MAY-2037		15.500	20,000,000	102.965	20,593,000
04-DEC	16.000% 14-MAY-2037		15.000	6,900,000	105.889	7,306,341
04-DEC	16.000% 14-MAY-2037		15.250	20,000,000	104.410	20,882,000
04-DEC	17.500% 01-NOV-2040		15.000	120,000,000	115.746	138,895,200
04-DEC	17.500% 01-NOV-2040		16.000	882,300,000	109.197	963,445,131
04-DEC	17.750% 08-MAY-2042		15.088	200,000,000	116.635	233,270,000
04-DEC	18.500% 14-AUG-2042		17.490	236,000,000	109.902	259,368,720
04-DEC	15.000% 18-JUN-2043		15.000	184,000,000	105.889	194,835,760
04-DEC	15.000% 18-JUN-2043		14.997	184,000,000	105.908	194,870,720
TOTAL				432,997,800,000		430,966,665,550