

Government Securities Daily Secondary Market Report for 06 December 2023						
VALUE DATE	SECURITY COUPON/ MATURITY DATE	MMY (%pa)	YTM (%p.a)	AMOUNT (FV)	PRICE /100	AMOUNT (COST)
06-DEC	0.000% 18-JAN-2024	11.000	11.549	1,300,000	98.721	1,283,369
06-DEC	0.000% 29-FEB-2024	8.500	8.781	91,800,000	98.059	90,018,134
06-DEC	0.000% 14-MAR-2024	10.585	11.000	10,000,000,000	97.209	9,720,900,000
06-DEC	0.000% 14-MAR-2024	10.500	10.908	10,000,000,000	97.231	9,723,100,000
06-DEC	0.000% 14-MAR-2024	8.502	8.769	102,300,000	97.746	99,994,158
06-DEC	0.000% 28-MAR-2024	10.688	11.088	15,000,000,000	96.797	14,519,550,000
06-DEC	0.000% 11-APR-2024	10.999	11.398	5,000,000	96.314	4,815,700
06-DEC	0.000% 11-APR-2024	10.584	10.954	10,000,000,000	96.448	9,644,800,000
06-DEC	0.000% 11-APR-2024	10.501	10.864	10,000,000,000	96.475	9,647,500,000
06-DEC	0.000% 09-MAY-2024	10.583	10.907	10,000,000,000	95.699	9,569,900,000
06-DEC	0.000% 09-MAY-2024	10.500	10.819	2,200,000	95.731	2,106,091
06-DEC	0.000% 04-JUL-2024	12.200	12.512	20,000,000,000	93.412	18,682,400,000
06-DEC	0.000% 04-JUL-2024	12.018	12.321	20,000,000,000	93.504	18,700,800,000
06-DEC	0.000% 29-AUG-2024	11.083	11.245	146,000,000	92.501	135,051,460
06-DEC	0.000% 12-SEP-2024	12.526	12.702	12,000,000,000	91.205	10,944,600,000

06-DEC	0.000% 10-OCT-2024	12.700	12.821	30,000,000,000	90.292	27,087,600,000
06-DEC	0.000% 07-NOV-2024	12.000	12.053	1,333,000,000	90.026	1,200,046,580
06-DEC	0.000% 07-NOV-2024	11.000	11.045	66,100,000	90.780	60,005,580
06-DEC	0.000% 21-NOV-2024	12.800	12.830	1,000,000,000	89.040	890,400,000
06-DEC	0.000% 21-NOV-2024	12.800	12.830	1,000,000,000	89.040	890,400,000
06-DEC	14.000% 08-AUG-2024		12.000	30,000,000,000	105.754	31,726,200,000
06-DEC	14.000% 29-MAY-2025		11.900	21,000,000	103.005	21,631,050
06-DEC	13.500% 09-JUL-2026		13.650	30,000,000,000	105.060	31,518,000,000
06-DEC	16.625% 27-AUG-2026		16.625	2,000,000	104.348	2,086,960
06-DEC	14.125% 13-JAN-2028		14.580	1,900,000	103.976	1,975,544
06-DEC	14.125% 13-JAN-2028		14.580	2,900,000	103.976	3,015,304
06-DEC	14.125% 13-JAN-2028		14.000	1,900,000,000	105.732	2,008,908,000
06-DEC	14.125% 13-JAN-2028		14.580	1,900,000	103.976	1,975,544
06-DEC	14.125% 13-JAN-2028		14.000	100,000,000	105.732	105,732,000
06-DEC	14.250% 23-AUG-2029		14.750	600,000,000	101.843	611,058,000
06-DEC	17.000% 03-APR-2031		14.699	35,000,000,000	112.641	39,424,350,000

06-DEC	16.375% 04-MAR-2032		14.500	33,500,000	112.532	37,698,220
06-DEC	14.375% 03-FEB-2033		15.600	1,000,000,000	98.440	984,400,000
06-DEC	14.375% 03-FEB-2033		16.000	2,587,700,000	96.628	2,500,442,756
06-DEC	14.375% 03-FEB-2033		16.000	6,204,200,000	96.628	5,994,994,376
06-DEC	14.250% 22-JUN-2034		14.207	65,900,000	106.186	69,976,574
06-DEC	14.250% 22-JUN-2034		14.550	100,000,000	104.361	104,361,000
06-DEC	14.250% 22-JUN-2034		16.150	4,778,700,000	96.463	4,609,677,381
06-DEC	16.000% 14-MAY-2037		15.500	2,912,000,000	103.049	3,000,791,870
06-DEC	16.000% 14-MAY-2037		15.550	5,000,000,000	102.764	5,138,200,000
06-DEC	16.000% 14-MAY-2037		15.520	120,000,000	102.935	123,522,000
06-DEC	16.000% 14-MAY-2037		15.900	3,000,000	100.803	3,024,090
06-DEC	16.000% 14-MAY-2037		15.808	9,800,000	101.315	9,928,870
06-DEC	16.000% 14-MAY-2037		16.000	2,000,000,000	100.254	2,005,080,000
06-DEC	16.000% 14-MAY-2037		15.131	30,000,000	105.197	31,559,100
06-DEC	16.000% 14-MAY-2037		16.000	2,000,000,000	100.254	2,005,080,000

06-DEC	16.000% 14-MAY-2037		15.131	30,000,000	105.197	31,559,100
06-DEC	16.000% 14-MAY-2037		15.200	600,000,000	104.788	628,728,000
06-DEC	16.000% 14-MAY-2037		16.000	2,000,000,000	100.254	2,005,080,000
06-DEC	16.000% 14-MAY-2037		15.658	32,000,000	102.155	32,689,600
06-DEC	16.000% 14-MAY-2037		15.800	2,000,000,000	101.357	2,027,140,000
06-DEC	16.000% 14-MAY-2037		15.207	2,864,100,000	104.745	3,000,001,545
06-DEC	16.000% 14-MAY-2037		15.900	50,000,000	100.803	50,401,500
06-DEC	16.000% 14-MAY-2037		15.750	150,000,000	101.636	152,454,000
06-DEC	16.000% 14-MAY-2037		16.000	2,000,000,000	100.254	2,005,080,000
06-DEC	16.000% 14-MAY-2037		16.000	2,000,000,000	100.254	2,005,080,000
06-DEC	16.000% 14-MAY-2037		15.000	100,000,000	105.973	105,973,000
06-DEC	16.000% 14-MAY-2037		15.900	150,000,000	100.803	151,204,654
06-DEC	16.000% 14-MAY-2037		15.560	5,000,000,000	102.707	5,135,350,000
06-DEC	16.000% 14-MAY-2037		15.900	600,000,000	100.803	604,818,000
06-DEC	18.500% 14-AUG-2042		14.750	4,500,000,000	128.152	5,766,840,000
06-DEC	18.500% 14-AUG-2042		16.600	19,700,000	115.353	22,724,541

06-DEC	18.500% 14-AUG-2042		16.300	35,000,000	117.266	41,043,000
06-DEC	18.500% 14-AUG-2042		14.750	4,500,000,000	128.153	5,766,885,000
06-DEC	18.500% 14-AUG-2042		16.000	4,400,000	119.239	5,246,506
06-DEC	15.000% 18-JUN-2043		14.600	500,000,000	108.541	542,705,000
06-DEC	15.000% 18-JUN-2043		14.600	500,000,000	108.540	542,700,000
06-DEC	15.000% 18-JUN-2043		16.250	562,000,000	98.637	554,339,940
06-DEC	15.000% 18-JUN-2043		15.500	9,800,000	102.919	10,086,032
			Total	303,429,200,000		304,847,069,129