

Government Securities Daily Secondary Market Report for 07 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	AMOUNT (FV)	PRICE/100	AMOUNT (COST)
07-DEC	0.000% 16-FEB-2024	11.033	11.534	50,000,000,000	97.899	48,949,500,000
07-DEC	0.000% 16-FEB-2024	10.251	10.683	5,000,000,000	98.045	4,902,250,000
07-DEC	0.000% 29-FEB-2024	8.502	8.784	2,500,000,000	98.081	2,452,025,000
07-DEC	0.000% 07-MAR-2024	9.002	9.310	5,000,000,000	97.805	4,890,250,000
07-DEC	0.000% 14-MAR-2024	10.001	10.373	10,000,000,000	97.385	9,738,500,000
07-DEC	0.000% 14-MAR-2024	10.001	10.373	10,000,000,000	97.385	9,738,500,000
07-DEC	0.000% 09-MAY-2024	10.430	10.746	12,100,000	95.785	11,589,971
07-DEC	0.000% 06-JUN-2024	12.001	12.362	477,000,000	94.354	450,068,580
07-DEC	0.000% 06-JUN-2024	12.001	12.362	5,000,000,000	94.354	4,717,700,000
07-DEC	0.000% 06-JUN-2024	12.001	12.362	5,000,000,000	94.354	4,717,700,000
07-DEC	0.000% 06-JUN-2024	12.001	12.362	300,000,000	94.354	283,062,000
07-DEC	0.000% 06-JUN-2024	12.001	12.362	2,000,000,000	94.354	1,887,080,000
07-DEC	0.000% 06-JUN-2024	12.001	12.362	5,000,000,000	94.354	4,717,700,000
07-DEC	0.000% 18-JUL-2024	12.656	12.962	40,000,000,000	92.793	37,117,200,000
07-DEC	0.000% 18-JUL-2024	12.550	12.851	40,000,000,000	92.849	37,139,600,000
07-DEC	0.000% 01-AUG-2024	12.704	12.981	30,000,000,000	92.350	27,705,000,000
07-DEC	0.000% 01-AUG-2024	12.650	12.925	30,000,000,000	92.380	27,714,000,000
07-DEC	0.000% 26-SEP-2024	12.944	13.103	30,000,000,000	90.558	27,167,400,000
07-DEC	0.000% 26-SEP-2024	12.901	13.058	30,000,000,000	90.587	27,176,100,000
07-DEC	0.000% 10-OCT-2024	12.763	12.887	35,000,000,000	90.277	31,596,950,000
07-DEC	0.000% 24-OCT-2024	13.050	13.147	30,000,000,000	89.676	26,902,800,000
07-DEC	0.000% 24-OCT-2024	12.760	12.853	34,000,000,000	89.882	30,559,880,000
07-DEC	0.000% 24-OCT-2024	12.711	12.803	50,000,000,000	89.917	44,958,500,000
07-DEC	0.000% 07-NOV-2024	12.750	12.812	1,370,000,000	89.496	1,226,095,200
07-DEC	0.000% 21-NOV-2024	11.500	11.526	92,100,000	90.068	82,952,628
07-DEC	0.000% 05-DEC-2024	12.800	12.802	5,000,000,000	88.680	4,434,000,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	5,000,000,000	88.680	4,434,000,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	10,000,000,000	88.680	8,868,000,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	3,000,000,000	88.680	2,660,400,000

07-DEC	0.000% 05-DEC-2024	12.800	12.802	30,000,000,000	88.680	26,604,000,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	7,000,000,000	88.680	6,207,600,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	500,000,000	88.680	443,400,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	7,000,000,000	88.680	6,207,600,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	1,000,000,000	88.680	886,800,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	3,000,000,000	88.680	2,660,400,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	420,000,000	88.680	372,456,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	3,000,000,000	88.680	2,660,400,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	30,000,000	88.680	26,604,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	5,000,000,000	88.680	4,434,000,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	5,000,000,000	88.680	4,434,000,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	5,000,000,000	88.680	4,434,000,000
07-DEC	0.000% 05-DEC-2024	12.800	12.802	5,050,000,000	88.680	4,478,340,000
07-DEC	0.000% 05-DEC-2024	12.769	12.772	2,000,000,000	88.704	1,774,080,000
07-DEC	0.000% 05-DEC-2024	12.769	12.772	4,000,000,000	88.704	3,548,160,000
07-DEC	0.000% 05-DEC-2024	12.000	12.002	235,200,000	89.312	210,061,824
07-DEC	14.000% 08-AUG-2024		12.008	30,000,000,000	105.783	31,734,900,000
07-DEC	14.875% 25-SEP-2024		12.683	20,000,000,000	104.476	20,895,200,000
07-DEC	17.000% 16-JAN-2025		12.554	30,000,000,000	110.990	33,297,000,000
07-DEC	14.000% 29-MAY-2025		13.260	25,000,000,000	101.227	25,306,750,000
07-DEC	14.000% 29-MAY-2025		13.260	25,000,000,000	101.227	25,306,750,000
07-DEC	14.000% 29-MAY-2025		13.450	25,000,000,000	100.978	25,244,500,000
07-DEC	14.000% 29-MAY-2025		13.450	25,000,000,000	100.978	25,244,500,000
07-DEC	13.500% 09-JUL-2026		13.600	1,000,000,000	105.204	1,052,040,000
07-DEC	16.625% 27-AUG-2026		12.516	20,000,000	113.677	22,735,400
07-DEC	14.250% 23-AUG-2029		15.350	10,000,000,000	99.675	9,967,500,000
07-DEC	14.250% 23-AUG-2029		15.500	10,000,000,000	99.134	9,913,400,000
07-DEC	17.000% 03-APR-2031		15.240	20,000,000,000	110.173	22,034,600,000
07-DEC	14.375% 03-FEB-2033		16.000	1,000,000,000	96.669	966,690,000
07-DEC	14.375% 03-FEB-2033		15.900	1,000,000,000	97.117	971,170,000

07-DEC	14.375% 03-FEB-2033		15.750	1,000,000,000	97.795	977,950,000
07-DEC	14.375% 03-FEB-2033		14.780	50,000,000	102.361	51,180,500
07-DEC	14.250% 22-JUN-2034		14.500	360,100,000	104.664	376,895,064
07-DEC	14.250% 22-JUN-2034		16.000	3,000,000	97.203	2,916,090
07-DEC	14.250% 22-JUN-2034		15.350	227,000,000	100.328	227,744,560
07-DEC	14.250% 22-JUN-2034		15.950	6,000,000	97.437	5,846,220
07-DEC	16.000% 14-MAY-2037		15.270	3,000,000,000	104.420	3,132,600,000
07-DEC	16.000% 14-MAY-2037		15.520	127,900,000	102.977	131,707,583
07-DEC	16.000% 14-MAY-2037		15.520	1,127,000,000	102.977	1,160,550,790
07-DEC	16.000% 14-MAY-2037		15.520	258,000,000	102.977	265,680,660
07-DEC	16.000% 14-MAY-2037		15.800	105,000,000	101.399	106,468,950
07-DEC	16.000% 14-MAY-2037		15.520	219,600,000	102.977	226,137,492
07-DEC	16.000% 14-MAY-2037		15.800	40,000,000	101.399	40,559,600
07-DEC	16.000% 14-MAY-2037		15.800	95,000,000	101.399	96,329,050
07-DEC	16.000% 14-MAY-2037		15.520	295,000,000	102.977	303,782,150
07-DEC	16.000% 14-MAY-2037		15.800	30,000,000	101.399	30,419,700
07-DEC	16.000% 14-MAY-2037		15.800	30,000,000	101.399	30,419,700
07-DEC	16.000% 14-MAY-2037		15.520	94,300,000	102.977	97,107,311
07-DEC	16.000% 14-MAY-2037		15.250	5,000,000,000	104.537	5,226,850,000
07-DEC	16.000% 14-MAY-2037		15.520	804,900,000	102.977	828,861,873
07-DEC	16.000% 14-MAY-2037		15.250	4,555,300,000	104.537	4,761,973,961
07-DEC	16.000% 14-MAY-2037		15.800	45,000,000	101.399	45,629,550
07-DEC	16.000% 14-MAY-2037		15.800	15,000,000	101.399	15,209,850
07-DEC	16.000% 14-MAY-2037		15.520	216,100,000	102.977	222,533,297
07-DEC	16.000% 14-MAY-2037		15.520	755,800,000	102.977	778,300,166
07-DEC	16.000% 14-MAY-2037		15.520	922,500,000	102.977	949,962,825
07-DEC	16.000% 14-MAY-2037		15.520	256,000,000	102.977	263,621,120
07-DEC	16.000% 14-MAY-2037		15.900	1,000,000,000	100.845	1,008,450,000
07-DEC	16.000% 14-MAY-2037		15.500	5,077,100,000	103.091	5,234,033,161
07-DEC	16.000% 14-MAY-2037		15.274	50,000,000	104.399	52,199,500

07-DEC	16.000% 14-MAY-2037		15.600	30,000,000	102.523	30,757,000
07-DEC	16.000% 14-MAY-2037		15.270	1,555,300,000	104.420	1,624,044,260
07-DEC	16.000% 14-MAY-2037		15.274	200,000,000	104.399	208,798,000
07-DEC	16.000% 14-MAY-2037		15.274	8,200,000	104.399	8,560,718
07-DEC	16.000% 14-MAY-2037		15.274	70,000,000	104.399	73,079,300
07-DEC	17.500% 01-NOV-2040		16.900	48,100,000	103.972	50,010,532
07-DEC	17.750% 08-MAY-2042		14.850	154,500,000	118.475	183,043,875
07-DEC	18.500% 14-AUG-2042		15.850	1,320,000,000	120.299	1,587,946,800
07-DEC	18.500% 14-AUG-2042		15.850	3,500,000,000	120.299	4,210,465,000
07-DEC	18.500% 14-AUG-2042		16.408	6,000,000	116.622	6,997,320
07-DEC	18.500% 14-AUG-2042		15.860	4,820,000,000	120.231	5,795,134,200
07-DEC	15.000% 18-JUN-2043		16.000	1,000,000,000	100.069	1,000,690,000
07-DEC	15.000% 18-JUN-2043		15.340	100,000,000	103.920	103,920,000
07-DEC	15.000% 18-JUN-2043		16.150	795,000,000	99.231	788,886,450
07-DEC	15.000% 18-JUN-2043		15.340	98,000,000	103.920	101,841,600
TOTAL				814,477,100,000		780,964,536,381