

Government Securities Daily Secondary Market Report for 13 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
13-Dec	0.000% 10-OCT-2024	12.739	12.875	30,000,000,000	27,139,500,000
13-Dec	0.000% 05-DEC-2024	12.730	12.745	110,000,000	97,790,000
13-Dec	0.000% 05-DEC-2024	12.725	12.740	2,310,000,000	2,053,682,400
13-Dec	0.000% 10-OCT-2024	12.510	12.642	30,000,000,000	27,186,000,000
13-Dec	0.000% 04-JUL-2024	12.234	12.562	20,000,000,000	18,720,000,000
13-Dec	0.000% 07-NOV-2024	12.073	12.140	111,000,000	100,076,573
13-Dec	0.000% 05-DEC-2024	11.999	12.013	450,000,000	402,615,000
13-Dec	0.000% 14-MAR-2024	10.519	10.941	10,000,000,000	9,741,700,000
13-Dec	0.000% 11-APR-2024	10.510	10.885	10,000,000,000	9,666,000,000
13-Dec	0.000% 11-APR-2024	10.497	10.871	10,000,000,000	9,666,400,000
13-Dec	0.000% 23-MAY-2024	9.000	9.226	38,500,000	37,021,215
13-Dec	14.000% 29-MAY-2025		13.400	25,000,000,000	25,315,000,000
13-Dec	15.000% 20-MAY-2032		16.000	200,000,000	191,930,000
13-Dec	15.000% 20-MAY-2032		15.747	520,000,000	504,857,600
13-Dec	15.000% 20-MAY-2032		15.750	1,000,000,000	970,750,000
13-Dec	16.000% 14-MAY-2037		15.500	110,000,000	113,679,500
13-Dec	16.000% 14-MAY-2037		15.178	25,000,000	26,303,250
13-Dec	16.000% 14-MAY-2037		15.500	200,000,000	206,690,000.000
13-Dec	16.000% 14-MAY-2037		15.178	200,000,000	210,426,000.000
13-Dec	16.000% 14-MAY-2037		15.500	100,000,000	103,345,000.000
13-Dec	16.000% 14-MAY-2037		15.500	100,000,000	103,345,000.000
13-Dec	16.000% 14-MAY-2037		16.000	1,000,000,000	1,005,510,000.000

13-Dec	16.000% 14-MAY-2037		15.808	63,000,000	64,014,930.000
13-Dec	17.750% 08-MAY-2042		15.353	20,000,000	23,041,800.000
13-Dec	15.000% 18-JUN-2043		15.000	70,600,000	75,025,208.000
13-Dec	18.500% 14-AUG-2042		15.999	5,000,000	5,980,000.000
13-Dec	18.500% 14-AUG-2042		16.775	27,000,000	30,947,400.000
13-Dec	18.500% 14-AUG-2042		16.100	4,200,000	4,994,981.000
13-Dec	18.500% 14-AUG-2042		14.757	22,000,000	28,259,880.000
13-Dec	18.500% 14-AUG-2042		16.460	112,500,000	131,166,000.000
13-Dec	18.500% 14-AUG-2042		16.450	112,500,000	131,238,000.000
13-Dec	18.500% 14-AUG-2042		16.775	17,600,000	20,173,120.000
13-Dec	13.500% 09-JUL-2026		13.200	1,000,000,000	1,062,840,000.000
13-Dec	13.500% 09-JUL-2026		13.500	1,000,000,000	1,056,450,000.000
13-Dec	13.500% 09-JUL-2026		13.676	30,000,000,000	31,581,600,000.000
13-Dec	14.000% 29-MAY-2025		13.000	150,000,000	152,671,500.000
13-Dec	14.000% 29-MAY-2025		13.400	25,000,000,000	25,315,000,000.000
13-Dec	17.500% 01-NOV-2040		15.800	2,000,000	2,217,420.000
13-Dec	17.500% 01-NOV-2040		16.499	10,000,000	10,658,000.000
13-Dec	16.375% 04-MAR-2032		14.709	195,400,000	218,443,522.000
13-Dec	14.375% 03-FEB-2033		15.500	15,000,000	14,877,750.000
13-Dec	16.000% 06-MAY-2027		14.450	3,000,000	3,165,300.000
13-Dec	14.125% 13-JAN-2028		16.408	4,000,000	3,959,840.000
13-Dec	14.250% 23-AUG-2029		15.264	255,000,000	255,589,050.000
13-Dec	14.250% 23-AUG-2029		16.458	11,700,000	11,234,340.000
13-Dec	14.250% 23-AUG-2029		15.700	154,100,000	152,041,224.000

13-Dec	14.250% 23-AUG-2029		15.264	255,000,000	255,589,050.000
			TTL	199,984,100,000	194,173,799,853