

Government Securities Daily Secondary Market Report for 19 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
19-DEC	0.000% 15-AUG-2024	11.999	12.243	20,000,000,000	18,537,400,000
19-DEC	0.000% 07-NOV-2024	11.435	11.507	77,200,000	70,085,810
19-DEC	0.000% 04-JAN-2024	10.750	11.321	31,800,000	31,650,851
19-DEC	0.000% 28-MAR-2024	10.600	11.014	1,600,000	1,554,846
19-DEC	0.000% 18-JUL-2024	10.750	10.991	10,500,000	9,882,915
19-DEC	0.000% 09-MAY-2024	10.001	10.309	10,400,000	10,010,520
19-DEC	0.000% 14-MAR-2024	9.007	9.322	327,800,000	320,988,316
19-DEC	0.000% 14-MAR-2024	9.002	9.317	327,800,000	320,991,594
19-DEC	0.000% 25-APR-2024	8.566	8.807	10,400,000	10,096,685
19-DEC	16.000% 14-MAY-2037		15.150	120,000,000	126,757,200
19-DEC	16.000% 14-MAY-2037		15.550	100,000,000	103,315,000
19-DEC	16.000% 14-MAY-2037		15.129	661,900,000	700,012,202
19-DEC	14.000% 18-JAN-2024		13.244	4,800,000	5,082,000
19-DEC	16.000% 14-MAY-2037		15.700	25,000,000	25,617,000
19-DEC	16.000% 14-MAY-2037		15.111	500,000,000	529,305,000
19-DEC	16.000% 14-MAY-2037		15.100	100,000,000	105,927,000
19-DEC	16.000% 14-MAY-2037		16.550	30,700,000	30,047,318
19-DEC	16.000% 14-MAY-2037		15.111	200,000,000	211,722,000
19-DEC	16.000% 14-MAY-2037		15.111	123,000,000	130,209,030
19-DEC	16.000% 14-MAY-2037		15.111	100,000,000	105,861,000
19-DEC	14.000% 29-MAY-2025		13.000	10,000,000,000	10,199,300,000
19-DEC	17.500% 01-NOV-2040		16.600	47,100,000	50,050,815
19-DEC	17.500% 01-NOV-2040		16.300	50,000,000	54,025,820
19-DEC	17.500% 01-NOV-2040		15.000	88,000,000	102,465,440
19-DEC	17.500% 01-NOV-2040		16.600	15,800,000	16,789,870

19-DEC	16.250% 08-NOV-2035		15.858	5,000,000,000	5,159,700,000
19-DEC	14.375% 03-FEB-2033		14.900	4,000,000	4,090,480
19-DEC	16.000% 06-MAY-2027		13.500	25,000,000,000	27,085,000,000
19-DEC	16.000% 06-MAY-2027		13.500	25,000,000,000	27,085,000,000
19-DEC	14.125% 13-JAN-2028		13.850	14,100,000	15,045,000
19-DEC	19.500% 18-DEC-2025		13.300	10,000,000	12,024,900
19-DEC	14.250% 23-AUG-2029		15.000	5,000,000,000	5,071,900,000
19-DEC	14.250% 23-AUG-2029		15.700	38,200,000	37,783,620
19-DEC	16.000% 14-MAY-2037		15.450	419,000,000	435,282,340
19-DEC	15.000% 18-JUN-2043		16.900	1,900,000	1,819,174
19-DEC	15.000% 18-JUN-2043		15.226	45,000,000	47,305,800
19-DEC	15.000% 18-JUN-2043		15.226	96,000,000	100,919,040
19-DEC	18.500% 14-AUG-2042		14.750	8,600,000	11,077,316
19-DEC	18.500% 14-AUG-2042		17.009	113,900,000	129,274,222
19-DEC	18.500% 14-AUG-2042		16.617	50,000,000	57,951,500
19-DEC	13.500% 09-JUL-2026		12.600	50,000,000	53,897,500
19-DEC	13.500% 09-JUL-2026		13.104	1,000,000,000	1,067,130,000
19-DEC	16.000% 14-MAY-2037		15.800	9,800,000	9,987,082
			TTLS	94,824,300,000	98,194,336,206