

Government Securities Daily Secondary Market Report for 20 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
20-Dec	0.000% 10-OCT-2024	12.546	12.693	30,000,000,000	27,238,137,534
20-Dec	0.000% 10-OCT-2024	12.500	12.647	15,000,000	13,623,600
20-Dec	0.000% 09-MAY-2024	11.501	11.911	3,000,000,000	2,872,380,000
20-Dec	0.000% 04-JAN-2024	10.997	11.596	96,000,000	95,568,110
20-Dec	0.000% 25-APR-2024	10.999	11.398	3,000,000,000	2,889,420,000
20-Dec	0.000% 04-JAN-2024	9.993	10.487	2,000,000	1,991,820
20-Dec	0.000% 28-MAR-2024	10.001	10.371	10,000,000	9,735,900
20-Dec	0.000% 06-JUN-2024	9.250	9.480	104,300,000	100,016,399
20-Dec	16.000% 14-MAY-2037		14.800	74,300,000	80,073,110
20-Dec	16.000% 14-MAY-2037		15.992	5,000,000,000	5,044,600,000
20-Dec	16.000% 14-MAY-2037		15.700	98,000,000	100,459,800
20-Dec	16.000% 14-MAY-2037		15.800	15,000,000	15,292,800
20-Dec	17.500% 02-MAY-2030		15.750	37,000,000	40,258,220
20-Dec	14.000% 29-MAY-2025		13.200	25,000,000,000	25,442,500,000
20-Dec	14.000% 29-MAY-2025		12.500	155,900,000	160,073,443
20-Dec	14.000% 29-MAY-2025		13.438	25,000,000,000	25,366,000,000
20-Dec	14.000% 29-MAY-2025		13.438	25,000,000,000	25,366,000,000
20-Dec	14.000% 29-MAY-2025		12.750	60,000,000	61,411,200
20-Dec	17.500% 01-NOV-2040		14.820	2,800,000	3,296,552
20-Dec	17.500% 01-NOV-2040		15.420	30,000,000	34,096,500
20-Dec	17.500% 01-NOV-2040		15.417	30,000,000	34,102,500
20-Dec	17.500% 01-NOV-2040		16.500	9,400,000	10,048,713
20-Dec	17.500% 01-NOV-2040		16.651	95,000,000	100,710,450
20-Dec	17.500% 01-NOV-2040		16.651	100,000,000	106,011,000
20-Dec	14.875% 25-SEP-2024		13.300	13,300,000	13,897,170
20-Dec	14.875% 10-MAY-2024		13.300	33,700,000	34,432,638
20-Dec	14.375% 03-FEB-2033		15.600	1,000,000,000	990,100,000
20-Dec	14.375% 03-FEB-2033		15.700	3,000,000,000	2,956,590,000
20-Dec	14.125% 13-JAN-2028		15.084	25,000,000,000	25,764,500,000
20-Dec	14.125% 13-JAN-2028		15.084	25,000,000,000	25,764,500,000

20-Dec	14.125% 13-JAN-2028		14.000	10,000,000	10,628,400
20-Dec	17.000% 03-APR-2031		14.950	4,990,000,000	5,592,991,600
20-Dec	17.750% 08-MAY-2042		16.700	19,700,000	21,059,694
20-Dec	18.500% 14-AUG-2042		14.800	7,850,000,000	10,085,444,500
20-Dec	18.500% 14-AUG-2042		14.810	7,850,000,000	10,079,478,500
20-Dec	18.500% 14-AUG-2042		15.750	890,600,000	1,083,299,122
20-Dec	18.500% 14-AUG-2042		15.747	890,600,000	1,083,486,148
20-Dec	18.500% 14-AUG-2042		16.650	4,400,000	5,092,956
20-Dec	18.500% 14-AUG-2042		15.400	3,000,000,000	3,722,340,000
20-Dec	18.500% 14-AUG-2042		15.397	3,000,000,000	3,722,970,000
20-Dec	14.000% 29-MAY-2025		13.200	25,000,000,000	25,442,500,000
			TTLS	224,487,000,000	231,559,118,379