

Government Securities Daily Secondary Market Report for 21 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
21-DEC	0.000% 01-AUG-2024	12.851	13.167	30,000,000,000	27,807,000,000
21-DEC	0.000% 18-JUL-2024	12.800	13.145	40,000,000,000	37,256,400,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	3,000,000,000	2,660,400,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	10,000,000,000	8,868,000,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	300,000,000	266,040,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	10,200,000,000	9,045,360,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	5,000,000,000	4,434,000,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	10,000,000,000	8,868,000,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	3,000,000,000	2,660,400,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	3,000,000,000	2,660,400,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	4,000,000,000	3,547,200,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	3,000,000,000	2,660,400,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	30,000,000,000	26,604,000,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	169,100,000	149,957,880
21-DEC	0.000% 19-DEC-2024	12.800	12.802	30,000,000,000	26,604,000,000
21-DEC	0.000% 19-DEC-2024	12.800	12.802	231,500,000	205,294,200
21-DEC	0.000% 19-DEC-2024	12.750	12.752	600,000,000	532,314,000
21-DEC	0.000% 01-AUG-2024	12.382	12.675	30,000,000,000	27,881,400,000
21-DEC	0.000% 21-NOV-2024	12.499	12.559	61,400,000	55,064,134
21-DEC	0.000% 20-JUN-2024	12.001	12.362	10,000,000,000	9,435,400,000
21-DEC	0.000% 20-JUN-2024	12.001	12.362	114,700,000	108,224,038
21-DEC	0.000% 20-JUN-2024	12.001	12.362	2,000,000,000	1,887,080,000
21-DEC	0.000% 20-JUN-2024	12.001	12.362	5,000,000,000	4,717,700,000
21-DEC	0.000% 20-JUN-2024	12.001	12.362	614,000,000	579,333,560
21-DEC	0.000% 20-JUN-2024	12.001	12.362	25,000,000,000	23,588,500,000
21-DEC	0.000% 20-JUN-2024	12.001	12.362	1,371,300,000	1,293,876,402
21-DEC	0.000% 20-JUN-2024	11.951	12.309	350,000,000	330,316,000
21-DEC	0.000% 15-AUG-2024	12.006	12.253	20,000,000,000	18,548,000,000

21-DEC	0.000% 18-JUL-2024	11.922	12.222	40,000,000,000	37,432,400,000
21-DEC	0.000% 20-JUN-2024	11.636	11.976	60,000,000	56,709,600
21-DEC	0.000% 07-NOV-2024	11.500	11.576	165,300,000	150,074,217
21-DEC	0.000% 05-DEC-2024	11.001	11.025	16,600,000	15,016,028
21-DEC	0.000% 25-APR-2024	10.249	10.596	250,000,000	241,457,500
21-DEC	0.000% 21-MAR-2024	10.002	10.384	5,000,000,000	4,878,350,000
21-DEC	0.000% 21-MAR-2024	10.002	10.384	400,000,000	390,268,000
21-DEC	0.000% 28-MAR-2024	10.001	10.373	626,300,000	609,922,255
21-DEC	0.000% 09-MAY-2024	10.000	10.311	83,100,000	80,030,343
21-DEC	0.000% 06-JUN-2024	10.000	10.270	19,000,000	18,164,000
21-DEC	0.000% 28-MAR-2024	9.499	9.834	10,300,000	10,043,839
21-DEC	14.250% 23-AUG-2029		15.000	2,000,000,000	2,030,360,000
21-DEC	16.000% 14-MAY-2037		15.126	160,500,000	169,906,905
21-DEC	14.000% 29-MAY-2025		13.265	30,000,000,000	30,516,600,000
21-DEC	16.000% 14-MAY-2037		15.796	344,000,000	350,935,040
21-DEC	17.000% 03-APR-2031		13.500	5,000,000,000	5,957,500,000
21-DEC	17.000% 03-APR-2031		14.700	10,000,000	11,329,500
21-DEC	16.000% 14-MAY-2037		15.250	4,000,000	4,205,160
21-DEC	16.000% 14-MAY-2037		15.000	7,500,000	7,995,525
21-DEC	17.000% 16-JAN-2025		13.700	3,000,000	3,310,770
21-DEC	18.500% 14-AUG-2042		14.510	3,890,600,000	5,087,192,936
21-DEC	17.000% 03-APR-2031		14.945	4,990,000,000	5,596,334,900
21-DEC	14.375% 03-FEB-2033		14.970	10,000,000	10,200,600
21-DEC	14.375% 03-FEB-2033		15.700	193,500,000	190,779,390
21-DEC	16.000% 14-MAY-2037		14.800	278,300,000	300,043,579
21-DEC	17.000% 03-APR-2031		15.850	1,400,000	1,512,952
21-DEC	17.000% 03-APR-2031		13.510	5,000,000,000	5,954,950,000
21-DEC	14.250% 23-AUG-2029		14.510	2,000,000,000	2,066,820,000
21-DEC	14.250% 23-AUG-2029		14.510	2,000,000,000	2,066,820,000
21-DEC	14.000% 29-MAY-2025		13.204	25,000,000,000	25,450,000,000
21-DEC	16.000% 06-MAY-2027		13.506	25,000,000,000	27,100,250,000

21-DEC	14.375% 03-FEB-2033		15.017	1,480,000,000	1,506,358,800
21-DEC	17.000% 03-APR-2031		17.000	953,500,000	983,888,045
21-DEC	14.000% 29-MAY-2025		13.204	25,000,000,000	25,450,000,000
21-DEC	14.125% 13-JAN-2028		14.950	25,000,000,000	25,872,500,000
21-DEC	16.000% 14-MAY-2037		15.082	300,000,000	318,348,000
21-DEC	17.500% 01-NOV-2040		16.651	200,000,000	212,116,000
21-DEC	18.500% 14-AUG-2042		14.507	3,890,600,000	5,088,087,774
21-DEC	16.375% 04-MAR-2032		15.397	75,000,000	81,608,250
21-DEC	16.000% 14-MAY-2037		15.750	390,000,000	398,864,700
21-DEC	17.000% 03-APR-2031		14.900	500,000,000	561,800,000
21-DEC	17.000% 03-APR-2031		13.510	4,990,000,000	5,943,040,100
21-DEC	14.375% 03-FEB-2033		14.900	2,000,000	2,046,860
21-DEC	16.000% 14-MAY-2037		15.760	100,000,000	102,217,000
21-DEC	14.250% 23-AUG-2029		15.000	2,000,000,000	2,030,360,000
21-DEC	16.625% 27-AUG-2026		15.000	2,000,000	2,170,767
21-DEC	14.375% 03-FEB-2033		15.200	11,000,000,000	11,100,320,000
21-DEC	16.000% 06-MAY-2027		13.506	25,000,000,000	27,100,250,000
21-DEC	16.000% 14-MAY-2037		14.700	468,500,000	507,966,440
21-DEC	17.000% 03-APR-2031		13.510	6,000,000,000	7,145,940,000
21-DEC	16.375% 04-MAR-2032		15.000	104,000,000	115,142,560
21-DEC	14.375% 03-FEB-2033		15.008	7,500,000	7,636,650
21-DEC	14.250% 23-AUG-2029		14.500	4,000,000,000	4,135,120,000
21-DEC	17.500% 01-NOV-2040		16.651	40,000,000	42,423,200
21-DEC	17.000% 03-APR-2031		13.500	5,000,000,000	5,957,500,000
21-DEC	15.000% 18-JUN-2043		16.600	4,700,000	4,577,377
21-DEC	16.000% 14-MAY-2037		15.000	347,100,000	370,032,897
21-DEC	17.000% 03-APR-2031		13.507	4,990,000,000	5,943,788,600
21-DEC	14.375% 03-FEB-2033		15-Jan	75,000,000	74,475,750
21-DEC	17.000% 16-JAN-2025		13-Jan	1,900,000	2,100,602
21-DEC	15.000% 18-JUN-2043		15.007	7,500,000	7,992,300
21-DEC	16.000% 14-MAY-2037		15.450	96,200,000	100,020,102
21-DEC	17.000% 03-APR-2031		13.500	6,000,000,000	7,149,000,000

21-DEC	15.000% 18-JUN-2043		14.850	26,100,000	28,072,116
21-DEC	16.000% 14-MAY-2037		15.500	100,000,000	103,685,078
21-DEC	14.250% 22-JUN-2034		14.500	29,000,000	30,516,410
21-DEC	16.000% 14-MAY-2037		15.800	40,000,000	40,797,701
21-DEC	17.000% 03-APR-2031		13.520	10,000,000	11,904,900
			TTLS	557,766,000,000	548,546,212,232