

Government Securities Daily Secondary Market Report for 22 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
22-DEC	0.000% 01-AUG-2024	12.857	13.176	30,000,000,000	27,815,100,000
22-DEC	0.000% 01-AUG-2024	12.849	13.168	30,000,000,000	27,816,300,000
22-DEC	0.000% 18-JUL-2024	12.806	13.155	40,000,000,000	37,267,200,000
22-DEC	0.000% 18-JUL-2024	12.800	13.148	40,000,000,000	37,268,400,000
22-DEC	0.000% 05-DEC-2024	13.013	13.049	30,000,000,000	26,680,200,000
22-DEC	0.000% 07-NOV-2024	12.865	12.961	30,000,000,000	26,950,800,000
22-DEC	0.000% 07-NOV-2024	12.800	12.896	120,000,000	107,858,400
22-DEC	0.000% 26-SEP-2024	12.693	12.878	30,000,000,000	27,346,800,000
22-DEC	0.000% 19-DEC-2024	12.780	12.785	4,600,000,000	4,081,258,000
22-DEC	0.000% 19-DEC-2024	12.780	12.785	630,000,000	558,954,900
22-DEC	0.000% 15-AUG-2024	12.500	12.770	2,000,000,000	1,849,860,000
22-DEC	0.000% 19-DEC-2024	12.750	12.754	338,000,000	299,964,860
22-DEC	0.000% 20-JUN-2024	12.067	12.434	400,000,000	377,416,000
22-DEC	0.000% 23-MAY-2024	11.999	12.420	500,000,000	476,055,000
22-DEC	0.000% 20-JUN-2024	11.999	12.362	3,150,000,000	2,973,096,000
22-DEC	0.000% 20-JUN-2024	11.999	12.362	600,000,000	566,304,000
22-DEC	0.000% 23-MAY-2024	11.700	12.100	2,600,000	2,478,447
22-DEC	0.000% 07-NOV-2024	11.000	11.071	19,700,000	17,962,263
22-DEC	0.000% 06-JUN-2024	10.260	10.547	397,900,000	380,058,164
22-DEC	0.000% 18-JAN-2024	9.996	10.472	2,000,000	1,985,320
22-DEC	0.000% 01-FEB-2024	10.002	10.457	169,000,000	167,122,410
22-DEC	0.000% 01-FEB-2024	10.002	10.457	45,000,000	44,500,050
22-DEC	0.000% 08-FEB-2024	10.000	10.445	1,000,000,000	987,020,000
22-DEC	0.000% 15-FEB-2024	9.997	10.431	2,000,000,000	1,970,320,000
22-DEC	0.000% 28-MAR-2024	10.001	10.374	1,150,000,000	1,120,226,500
22-DEC	0.000% 14-MAR-2024	9.502	9.857	705,000,000	690,089,250
22-DEC	0.000% 14-MAR-2024	9.002	9.320	107,400,000	105,245,556
22-DEC	14.375% 03-FEB-2033		15.500	1,316,000,000	1,310,104,320

22-DEC	14.375% 03-FEB-2033		15.500	848,000,000	844,200,960
22-DEC	14.375% 03-FEB-2033		15.500	428,000,000	426,082,560
22-DEC	14.375% 03-FEB-2033		15.500	1,491,000,000	1,484,320,320
22-DEC	17.000% 16-JAN-2025		12.351	2,700,000	3,017,358
22-DEC	15.000% 18-JUN-2043		15.400	48,000,000	50,013,120
22-DEC	14.375% 03-FEB-2033		15.500	3,261,000,000	3,246,390,720
22-DEC	16.000% 14-MAY-2037		15.090	40,000,000	42,445,200
22-DEC	14.375% 03-FEB-2033		15.500	239,000,000	237,929,280
22-DEC	16.375% 04-MAR-2032		15.009	903,200,000	999,968,848
22-DEC	17.000% 03-APR-2031		15.150	5,700,000	6,341,307
22-DEC	16.000% 14-MAY-2037		15.280	300,000,000	314,991,000
22-DEC	16.000% 14-MAY-2037		15.300	95,400,000	100,055,520
22-DEC	14.000% 08-AUG-2024		12.195	20,000,000,000	21,236,000,000
22-DEC	17.000% 16-JAN-2025		12.637	30,000,000,000	33,439,200,000
22-DEC	14.375% 03-FEB-2033		15.500	3,043,000,000	3,029,367,360
22-DEC	16.000% 14-MAY-2037		16.000	15,000,000	15,140,196
22-DEC	16.000% 14-MAY-2037		15.995	5,000,000,000	5,048,100,000
22-DEC	16.000% 14-MAY-2037		15.800	500,000,000	510,185,000
22-DEC	16.000% 14-MAY-2037		15.850	3,000,000,000	3,052,770,000
22-DEC	14.375% 03-FEB-2033		14.700	62,000,000	64,079,480
22-DEC	18.500% 14-AUG-2042		14.500	4,000,000,000	5,235,360,000
22-DEC	13.500% 09-JUL-2026		13.250	150,000,000	159,771,000
22-DEC	14.375% 03-FEB-2033		14.500	200,000,000	208,680,000
22-DEC	14.000% 18-JAN-2024		11.465	200,600,000	212,872,708
22-DEC	18.500% 14-AUG-2042		16.499	3,500,000	4,088,000
22-DEC	14.375% 03-FEB-2033		15.500	1,645,000,000	1,637,630,400
22-DEC	18.500% 14-AUG-2042		15.600	138,300,000	169,796,442
22-DEC	16.375% 04-MAR-2032		15.109	903,200,000	995,597,360
22-DEC	16.250% 08-NOV-2035		16.680	5,000,000	4,952,750
22-DEC	16.000% 14-MAY-2037		15.100	200,000,000	212,108,000

22-DEC	18.500% 14-AUG-2042		14.520	109,400,000	143,016,432
22-DEC	14.375% 03-FEB-2033		15.600	5,000,000,000	4,954,600,000
22-DEC	14.375% 03-FEB-2033		15.609	10,000,000,000	9,905,100,000
22-DEC	14.375% 03-FEB-2033		15.500	120,000,000	119,462,400
22-DEC	16.250% 08-NOV-2035		15.890	342,300,000	353,092,719
22-DEC	14.375% 03-FEB-2033		15.500	2,609,000,000	2,597,311,680
			TTLS	344,160,900,000	330,296,717,560