

Government Securities Daily Secondary Market Report for 27 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
28-DEC	0.000% 26-SEP-2024	12.732	12.932	30,000,000,000	27,391,500,000
28-DEC	0.000% 26-SEP-2024	12.732	12.932	30,000,000,000	27,391,500,000
28-DEC	0.000% 10-OCT-2024	12.730	12.899	30,000,000,000	27,270,300,000
28-DEC	0.000% 10-OCT-2024	12.726	12.895	30,000,000,000	27,271,200,000
28-DEC	0.000% 24-OCT-2024	12.731	12.869	40,000,000,000	36,199,600,000
28-DEC	0.000% 29-AUG-2024	11.269	11.475	21,900,000	20,359,992
28-DEC	0.000% 29-AUG-2024	11.048	11.247	21,900,000	20,388,024
28-DEC	0.000% 07-NOV-2024	11.035	11.116	87,700,000	80,074,485
28-DEC	0.000% 07-NOV-2024	11.000	11.081	1,000,000	913,300
28-DEC	0.000% 28-MAR-2024	10.500	10.921	35,000,000	34,107,140
28-DEC	0.000% 28-MAR-2024	10.251	10.652	10,000,000,000	9,750,800,000
28-DEC	0.000% 28-MAR-2024	10.200	10.597	40,000,000	39,008,000
28-DEC	0.000% 11-APR-2024	9.999	10.360	10,000,000,000	9,720,400,000
28-DEC	0.000% 20-JUN-2024	9.499	9.734	60,000,000	57,386,400
28-DEC	0.000% 28-MAR-2024	9.006	9.315	239,000,000	233,751,560
28-DEC	0.000% 28-MAR-2024	9.002	9.310	239,000,000	233,753,950
28-DEC	0.000% 11-APR-2024	9.005	9.297	587,000,000	572,178,250
28-DEC	0.000% 11-APR-2024	9.005	9.297	307,300,000	299,540,675
28-DEC	0.000% 11-APR-2024	9.001	9.293	307,300,000	299,543,748
28-DEC	0.000% 11-APR-2024	9.001	9.293	587,000,000	572,184,120
28-DEC	0.000% 09-MAY-2024	9.005	9.265	3,141,300,000	3,041,500,899
28-DEC	0.000% 09-MAY-2024	8.999	9.259	3,141,300,000	3,041,563,725
28-DEC	17.000% 03-APR-2031		13.970	500,000,000	577,530,000
28-DEC	13.500% 09-JUL-2026		14.976	5,920,000,000	6,230,089,600
28-DEC	14.125% 13-JAN-2028		15.200	25,000,000,000	25,925,500,000
28-DEC	14.375% 03-FEB-2033		16.500	8,300,000,000	8,399,268,000
28-DEC	16.375% 04-MAR-2032		13.660	38,500,000	40,075,805
28-DEC	16.375% 04-MAR-2032		13.650	6,000,000,000	7,069,020,000
28-DEC	16.375% 04-MAR-2032		12.384	6,000,000,000	7,072,200,000

28-DEC	14.875% 25-SEP-2024		12.999	20,000,000,000	21,086,200,000
28-DEC	14.875% 25-SEP-2024		15.900	21,000,000	22,049,370
28-DEC	16.250% 08-NOV-2035		15.750	240,000,000	248,063,161
28-DEC	16.250% 08-NOV-2035		15.207	240,000,000	250,001,670
28-DEC	17.500% 01-NOV-2040		13.350	43,300,000	49,988,551
28-DEC	14.000% 29-MAY-2025		12.596	25,000,000,000	25,466,500,000
28-DEC	14.000% 29-MAY-2025		13.350	30,000,000,000	30,848,400,000
28-DEC	14.000% 29-MAY-2025		15.200	25,000,000,000	25,466,500,000
28-DEC	16.000% 14-MAY-2037		15.197	280,000,000	296,016,000
28-DEC	16.000% 14-MAY-2037		14.550	280,000,000	296,063,600
28-DEC	16.000% 14-MAY-2037		15.750	27,400,000	30,043,278
28-DEC	16.000% 14-MAY-2037		15.250	500,000,000	512,860,000
28-DEC	16.000% 14-MAY-2037		15.567	20,000,000	21,085,400
28-DEC	16.000% 14-MAY-2037		15.850	1,000,000,000	1,036,000,000
28-DEC	16.000% 14-MAY-2037		14.500	2,000,000,000	2,040,320,000
28-DEC	16.000% 14-MAY-2037		15.750	250,000,000	274,897,500
28-DEC	16.000% 14-MAY-2037		15.800	2,000,000,000	2,051,440,000
28-DEC	16.000% 14-MAY-2037		15.250	1,000,000,000	1,022,930,000
28-DEC	16.000% 14-MAY-2037		15.650	100,000,000	105,427,000
28-DEC	16.000% 14-MAY-2037		15.990	72,000,000	74,255,040
28-DEC	15.000% 18-JUN-2043		15.500	1,400,000,000	1,414,252,000
28-DEC	15.000% 18-JUN-2043		15.900	25,000,000	25,963,000
28-DEC	15.000% 18-JUN-2043		15.990	69,000,000	70,053,630
28-DEC	15.000% 18-JUN-2043		15.990	585,000,000	590,955,300
28-DEC	15.000% 18-JUN-2043		14.966	5,000,000	5,050,900
28-DEC	15.000% 18-JUN-2043		15.990	466,800,000	500,017,488
28-DEC	15.000% 18-JUN-2043		15.990	4,700,000	4,747,846
28-DEC	15.000% 18-JUN-2043		15.292	10,000,000	10,101,800
28-DEC	15.000% 18-JUN-2043		15.500	23,000,000	24,172,770
28-DEC	15.000% 18-JUN-2043		15.990	23,000,000	23,885,960
28-DEC	15.000% 18-JUN-2043		15.990	550,000,000	555,599,000

28-DEC	15.000% 18-JUN-2043		15.350	1,000,000,000	1,010,180,000
28-DEC	15.000% 18-JUN-2043		15.990	15,000,000	15,712,500
28-DEC	15.000% 18-JUN-2043		15.990	300,000,000	303,054,000
28-DEC	15.000% 18-JUN-2043		15.990	25,000,000	25,254,500
28-DEC	15.000% 18-JUN-2043		15.900	100,000,000	101,018,000
28-DEC	15.000% 18-JUN-2043		14.300	10,000,000	10,152,700
28-DEC	15.000% 18-JUN-2043		15.990	300,000	334,410
28-DEC	15.000% 18-JUN-2043		15.950	10,000,000	10,101,800
28-DEC	15.000% 18-JUN-2043		15.990	494,000,000	500,140,420
28-DEC	15.000% 18-JUN-2043		14.750	2,000,000,000	2,020,360,000
28-DEC	18.500% 14-AUG-2042		14.000	1,500,000	1,938,900
28-DEC	13.500% 09-JUL-2026		14.000	10,000,000,000	10,517,600,000
28-DEC	13.500% 09-JUL-2026		14.000	10,000,000,000	10,517,600,000
28-DEC	13.500% 09-JUL-2026		14.000	10,000,000,000	10,517,600,000
28-DEC	13.500% 09-JUL-2026		13.850	10,000,000,000	10,517,600,000
28-DEC	13.500% 09-JUL-2026		14.000	1,000,000,000	1,054,860,000
28-DEC	13.500% 09-JUL-2026		14.000	10,000,000,000	10,517,600,000
28-DEC	13.500% 09-JUL-2026		14.000	3,000,000,000	3,155,280,000
28-DEC	13.500% 09-JUL-2026		14.000	5,000,000,000	5,258,800,000
28-DEC	13.500% 09-JUL-2026		13.850	15,000,000,000	15,776,400,000
28-DEC	13.500% 09-JUL-2026		14.300	1,000,000,000	1,054,860,000
28-DEC	17.000% 03-APR-2031		14.300	500,000,000	577,530,000
			TTLS	431,266,200,000	426,743,055,167