

Government Securities Daily Secondary Market Report for 29 December 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
29-DEC	0.000% 01-AUG-2024	12.881	13.217	30,000,000,000	27,875,100,000
29-DEC	0.000% 18-JUL-2024	12.835	13.201	40,000,000,000	37,347,200,000
29-DEC	0.000% 19-DEC-2024	12.800	12.820	10,000,000,000	8,890,100,000
29-DEC	0.000% 24-OCT-2024	12.600	12.737	30,000,000,000	27,184,800,000
29-DEC	0.000% 01-FEB-2024	11.995	12.669	16,400,000	16,218,780
29-DEC	0.000% 01-FEB-2024	11.995	12.669	15,200,000	15,032,040
29-DEC	0.000% 07-NOV-2024	12.549	12.656	30,000,000,000	27,076,800,000
29-DEC	0.000% 19-DEC-2024	12.600	12.618	250,000,000	222,640,000
29-DEC	0.000% 05-DEC-2024	12.500	12.547	5,000,000,000	4,475,800,000
29-DEC	0.000% 19-DEC-2024	12.500	12.519	168,300,000	150,010,839
29-DEC	0.000% 12-SEP-2024	12.290	12.508	30,000,000,000	27,602,100,000
29-DEC	0.000% 20-JUN-2024	11.499	11.846	10,000,000,000	9,480,300,000
29-DEC	0.000% 23-MAY-2024	11.099	11.472	5,000,000,000	4,787,450,000
29-DEC	0.000% 09-MAY-2024	10.499	10.854	10,000,000,000	9,634,200,000
29-DEC	0.000% 28-MAR-2024	10.250	10.652	520,000,000	507,182,000
29-DEC	0.000% 25-APR-2024	9.501	9.810	4,200,000	4,074,840
29-DEC	0.000% 25-APR-2024	9.501	9.810	1,000,000	970,200
29-DEC	15.000% 18-JUN-2043		15.250	1,200,000,000	1,264,792,000
29-DEC	15.000% 18-JUN-2043		15.751	7,500,000,000	7,681,800,000
29-DEC	15.000% 18-JUN-2043		15.990	6,000,000,000	6,063,600,000
29-DEC	15.000% 18-JUN-2043		15.990	1,100,000,000	1,111,660,000
29-DEC	15.000% 18-JUN-2043		15.900	147,700,000	150,018,890
29-DEC	18.500% 14-AUG-2042		15.310	7,850,000,000	9,826,316,000
29-DEC	18.500% 14-AUG-2042		16.000	4,200,000	5,056,973
29-DEC	18.500% 14-AUG-2042		14.001	2,571,400,000	3,477,587,074
29-DEC	18.500% 14-AUG-2042		14.000	2,571,400,000	3,477,792,786
29-DEC	13.500% 09-JUL-2026		13.500	71,000,000	75,439,630
29-DEC	13.500% 09-JUL-2026		14.019	5,000,000	5,258,800
29-DEC	13.500% 09-JUL-2026		13.800	15,000,000	15,844,350

29-DEC	14.000% 18-JAN-2024		10.123	5,000,000,000	5,321,050,000
29-DEC	17.000% 16-JAN-2025		12.599	20,000,000,000	22,352,800,000
29-DEC	17.000% 03-APR-2031		14.309	350,000,000	404,271,000
29-DEC	17.000% 03-APR-2031		16.444	3,000,000	3,176,130
29-DEC	17.000% 03-APR-2031		15.010	77,500,000	86,962,000
29-DEC	17.000% 03-APR-2031		15.400	4,600,000	5,079,780
29-DEC	14.375% 03-FEB-2033		15.000	391,500,000	400,062,105
29-DEC	14.375% 03-FEB-2033		15.000	23,000,000	23,503,010
29-DEC	14.375% 03-FEB-2033		15.800	400,000,000	393,876,000
29-DEC	14.250% 22-JUN-2034		14.250	900,000	961,938
29-DEC	14.250% 22-JUN-2034		14.822	2,200,000,000	2,285,360,000
29-DEC	14.875% 25-SEP-2024		12.388	20,000,000,000	21,092,600,000
29-DEC	16.250% 08-NOV-2035		16.684	45,000,000	44,703,900
29-DEC	17.500% 01-NOV-2040		15.250	2,714,000,000	3,126,609,420
29-DEC	17.500% 01-NOV-2040		15.250	2,200,000,000	2,534,466,000
29-DEC	17.500% 01-NOV-2040		15.240	1,500,000,000	1,729,065,000
29-DEC	17.500% 01-NOV-2040		15.240	700,000,000	806,897,000
29-DEC	17.500% 01-NOV-2040		14.510	874,100,000	1,052,049,278
29-DEC	17.500% 01-NOV-2040		15.250	450,000,000	518,413,500
29-DEC	17.500% 01-NOV-2040		14.511	874,100,000	1,051,988,091
29-DEC	14.000% 29-MAY-2025		12.599	30,000,000,000	30,857,700,000
29-DEC	16.000% 14-MAY-2037		15.680	900,000	927,054
29-DEC	16.000% 14-MAY-2037		15.550	153,200,000	158,931,000
29-DEC	16.000% 14-MAY-2037		15.680	1,612,000,000	1,660,456,720
29-DEC	16.000% 14-MAY-2037		14.750	2,500,000,000	2,711,400,000
29-DEC	16.000% 14-MAY-2037		15.000	32,000,000	34,223,040
29-DEC	16.000% 14-MAY-2037		15.700	2,000,000,000	2,057,880,000
29-DEC	16.000% 14-MAY-2037		15.680	388,500,000	400,178,310
29-DEC	16.000% 14-MAY-2037		15.500	90,000,000	93,623,400
29-DEC	16.000% 14-MAY-2037		15.000	85,000,000	90,904,100

29-DEC	16.000% 14-MAY-2037		15.300	400,000,000	420,712,000
29-DEC	16.000% 14-MAY-2037		15.500	97,000,000	100,905,220
29-DEC	16.000% 14-MAY-2037		16.016	4,900,000	4,956,154
29-DEC	16.000% 14-MAY-2037		14.507	25,000,000	27,489,750
29-DEC	16.000% 14-MAY-2037		14.751	2,500,000,000	2,711,250,000
29-DEC	16.000% 14-MAY-2037		15.680	17,800,000	18,335,068
29-DEC	16.000% 14-MAY-2037		15.500	270,000,000	280,870,200
29-DEC	16.000% 14-MAY-2037		14.507	50,000,000	54,979,500
29-DEC	16.000% 14-MAY-2037		15.950	5,000,000	5,075,350
29-DEC	16.000% 14-MAY-2037		14.507	300,000,000	329,877,000
29-DEC	16.000% 14-MAY-2037		15.300	70,000,000	73,624,600
29-DEC	16.000% 14-MAY-2037		15.680	460,000,000	473,827,600
29-DEC	16.000% 14-MAY-2037		15.750	40,000,000	41,045,600
29-DEC	17.750% 08-MAY-2042		14.251	843,200,000	1,045,416,224
29-DEC	17.750% 08-MAY-2042		16.000	150,000,000	167,496,391
29-DEC	17.750% 08-MAY-2042		14.250	843,200,000	1,045,475,248
29-DEC	15.000% 18-JUN-2043		15.997	50,000,000	50,509,000
29-DEC	15.000% 18-JUN-2043		15.750	500,000,000	512,150,000
29-DEC	15.000% 18-JUN-2043		15.750	2,000,000,000	2,048,600,000
29-DEC	15.000% 18-JUN-2043		15.750	500,000,000	512,150,000
29-DEC	15.000% 18-JUN-2043		15.250	1,300,000,000	1,370,191,000
29-DEC	15.000% 18-JUN-2043		15.800	60,000,000	61,284,600
29-DEC	15.000% 18-JUN-2043		15.990	25,000,000,000	25,265,000,000
29-DEC	15.000% 18-JUN-2043		15.750	1,000,000,000	1,024,300,000
29-DEC	15.000% 18-JUN-2043		15.750	1,000,000,000	1,024,300,000
29-DEC	15.000% 18-JUN-2043		15.750	1,000,000,000	1,024,300,000
29-DEC	15.000% 18-JUN-2043		15.990	85,000,000,000	85,901,000,000

29-DEC	15.000% 18-JUN-2043		15.990	60,000,000,000	60,636,000,000
29-DEC	15.000% 18-JUN-2043		15.998	130,000,000	131,323,400
29-DEC	15.000% 18-JUN-2043		15.960	7,500,000,000	7,592,175,000
29-DEC	15.000% 18-JUN-2043		15.750	500,000,000	512,150,000
29-DEC	15.000% 18-JUN-2043		15.800	40,000,000	40,856,400
29-DEC	15.000% 18-JUN-2043		15.750	1,000,000,000	1,024,300,000
29-DEC	15.000% 18-JUN-2043		15.450	110,000,000	114,611,200
			TTLS	517,446,200,000	303,998,576,921