

Government Securities Daily Secondary Market Report for 21 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
21-NOV	0.000% 29-FEB-2024	9.701	10.048	277,200,000	270,023,292
21-NOV	0.000% 29-FEB-2024	8.998	9.296	1,000,000	975,940
21-NOV	0.000% 29-FEB-2024	8.998	9.296	20,500,000	20,006,770
21-NOV	0.000% 29-FEB-2024	8.001	8.236	15,100,000	14,776,105
21-NOV	0.000% 14-MAR-2024	12.002	12.504	19,000,000	18,313,530
21-NOV	0.000% 14-MAR-2024	9.916	10.258	300,000	290,988
21-NOV	0.000% 09-MAY-2024	9.000	9.216	17,800,000	17,083,906
21-NOV	0.000% 26-SEP-2024	11.035	11.124	63,100,000	57,692,961
21-NOV	0.000% 24-OCT-2024	12.759	12.818	50,000,000,000	44,716,500,000
21-NOV	0.000% 24-OCT-2024	12.709	12.767	111,800,000	100,027,460
21-NOV	0.000% 07-NOV-2024	12.800	12.828	500,000,000	445,060,000
21-NOV	0.000% 07-NOV-2024	12.500	12.527	63,600,000	56,757,912
21-NOV	0.000% 07-NOV-2024	12.204	12.230	111,800,000	100,027,460
21-NOV	0.000% 07-NOV-2024	11.000	11.021	5,600,000	5,062,904
21-NOV	0.000% 07-NOV-2024	11.000	11.021	1,200,000	1,084,908
21-NOV	14.000% 01-AUG-2024		12.191	10,000,000,000	10,535,700,000
21-NOV	14.000% 08-AUG-2024		12.475	20,000,000,000	20,985,000,000
21-NOV	14.000% 08-AUG-2024		11.979	25,000,000,000	26,315,250,000
21-NOV	14.000% 08-AUG-2024		12.689	30,000,000,000	31,434,300,000
21-NOV	14.000% 08-AUG-2024		11.980	25,000,000,000	26,315,250,000
21-NOV	14.875% 25-SEP-2024		12.248	10,000,000,000	10,426,000,000
21-NOV	17.000% 16-JAN-2025		12.295	30,000,000,000	33,204,000,000
21-NOV	17.000% 16-JAN-2025		12.250	30,000,000,000	33,218,700,000
21-NOV	14.000% 29-MAY-2025		12.762	30,000,000,000	32,493,300,000
21-NOV	14.000% 29-MAY-2025		12.762	30,000,000,000	32,493,300,000
21-NOV	13.500% 09-JUL-2026		13.048	18,000,000,000	19,043,820,000
21-NOV	16.625% 27-AUG-2026		13.000	1,000,000,000	1,119,050,000
21-NOV	16.625% 27-AUG-2026		13.030	1,000,000,000	1,118,330,000
21-NOV	14.125% 13-JAN-2028		14.200	4,800,000	5,017,392
21-NOV	14.125% 13-JAN-2028		14.572	15,000,000,000	15,510,000,000
21-NOV	17.000% 03-APR-2031		14.787	2,500,000	2,789,175

21-NOV	16.375% 04-MAR-2032		14.800	407,700,000	450,039,645
21-NOV	14.375% 03-FEB-2033		14.758	160,000,000	162,924,800
21-NOV	14.375% 03-FEB-2033		14.390	80,000,000	82,924,000
21-NOV	14.375% 03-FEB-2033		15.150	2,000,000,000	1,998,760,000
21-NOV	14.375% 03-FEB-2033		14.650	400,000,000	409,436,000
21-NOV	14.375% 03-FEB-2033		14.856	1,000,000	1,013,520
21-NOV	14.250% 22-JUN-2034		14.000	50,000,000	53,359,500
21-NOV	14.250% 22-JUN-2034		15.030	11,800,000	11,950,922
21-NOV	14.250% 22-JUN-2034		14.100	113,000,000	119,973,230
21-NOV	16.000% 14-MAY-2037		14.462	1,360,000,000	1,585,964,000
21-NOV	16.000% 14-MAY-2037		14.750	100,000,000	114,829,000
21-NOV	17.500% 01-NOV-2040		14.520	140,000,000	178,190,600
21-NOV	17.500% 01-NOV-2040		15.200	4,000,000,000	4,901,160,000
21-NOV	17.500% 01-NOV-2040		15.050	200,000,000	247,098,000
21-NOV	17.750% 08-MAY-2042		15.330	5,000,000,000	6,159,150,000
21-NOV	17.750% 08-MAY-2042		15.860	10,000,000,000	11,963,200,000
21-NOV	17.750% 08-MAY-2042		15.360	10,000,000,000	12,297,700,000
21-NOV	17.750% 08-MAY-2042		15.360	10,000,000,000	12,297,700,000
21-NOV	17.750% 08-MAY-2042		15.360	10,000,000,000	12,297,700,000
21-NOV	17.750% 08-MAY-2042		15.350	17,500,000,000	21,533,050,000
21-NOV	17.750% 08-MAY-2042		15.870	20,000,000,000	23,913,400,000
21-NOV	17.750% 08-MAY-2042		15.330	5,000,000,000	6,159,150,000
21-NOV	17.750% 08-MAY-2042		15.860	10,000,000,000	11,963,200,000
21-NOV	17.750% 08-MAY-2042		15.870	20,000,000,000	23,913,400,000
21-NOV	17.750% 08-MAY-2042		15.860	10,000,000,000	11,963,200,000
21-NOV	17.750% 08-MAY-2042		15.860	10,000,000,000	11,963,200,000
21-NOV	18.500% 14-AUG-2042		15.200	9,150,000,000	11,351,215,500
21-NOV	15.000% 18-JUN-2043		15.000	4,800,000	5,056,464
21-NOV	15.000% 18-JUN-2043		14.800	3,000,000	3,198,420
TOTAL				481,896,600,000	528,144,634,304