

Government Securities Daily Secondary Market Report for 24 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
24-NOV	0.000% 21-NOV-2024	12.835	12.840	2,202,600,000	1,953,265,680
24-NOV	0.000% 23-MAY-2024	12.430	12.819	1,600,000	1,507,104
24-NOV	0.000% 21-NOV-2024	12.750	12.754	700,000,000	621,229,000
24-NOV	0.000% 12-SEP-2024	12.400	12.548	30,000,000,000	27,284,100,000
24-NOV	0.000% 21-NOV-2024	12.400	12.404	300,000,000	267,066,000
24-NOV	0.000% 23-MAY-2024	11.949	12.309	1,000,000,000	944,060,000
24-NOV	0.000% 21-NOV-2024	12.000	12.004	75,000,000	67,003,500
24-NOV	0.000% 07-NOV-2024	11.501	11.529	22,700,000	20,451,111
24-NOV	0.000% 07-NOV-2024	11.501	11.529	50,000,000	45,046,500
24-NOV	0.000% 01-FEB-2024	10.702	11.177	10,000,000	9,801,700
24-NOV	0.000% 14-MAR-2024	9.842	10.183	100,000	97,094
24-NOV	0.000% 12-SEP-2024	10.000	10.097	1,000,000	925,690
24-NOV	0.000% 07-NOV-2024	10.000	10.021	87,700,000	80,046,421
24-NOV	0.000% 09-MAY-2024	9.501	9.747	8,100,000	7,762,554
24-NOV	0.000% 07-DEC-2023	9.211	9.632	56,000,000,000	55,816,880,000
24-NOV	0.000% 07-DEC-2023	9.126	9.540	55,000,000,000	54,821,800,000
24-NOV	0.000% 29-FEB-2024	8.500	8.769	7,500,000	7,334,325
24-NOV	14.250% 23-AUG-2029		14.650	700,000,000	712,201,000
24-NOV	14.125% 13-JAN-2028		14.350	25,000,000,000	26,047,500,000
24-NOV	14.125% 13-JAN-2028		14.586	25,000,000,000	25,869,000,000
24-NOV	14.125% 13-JAN-2028		14.586	25,000,000,000	25,869,000,000
24-NOV	14.125% 13-JAN-2028		14.350	485,000,000	505,321,500
24-NOV	14.125% 13-JAN-2028		14.350	25,000,000,000	26,047,500,000
24-NOV	16.625% 27-AUG-2026		13.000	8,900,000	9,969,869
24-NOV	16.000% 06-MAY-2027		13.500	20,000,000,000	21,474,400,000
24-NOV	16.000% 06-MAY-2027		13.500	20,000,000,000	21,474,400,000
24-NOV	14.375% 03-FEB-2033		14.390	10,000,000	10,377,200
24-NOV	14.375% 03-FEB-2033		14.390	242,000,000	251,128,240
24-NOV	14.375% 03-FEB-2033		14.390	100,000,000	103,772,000
24-NOV	14.375% 03-FEB-2033		14.800	250,000,000	254,357,500
24-NOV	14.375% 03-FEB-2033		15.100	797,000,000	799,359,120

24-NOV	14.375% 03-FEB-2033		15.050	797,000,000	801,263,950
24-NOV	14.375% 03-FEB-2033		14.390	400,000,000	415,088,000
24-NOV	14.375% 03-FEB-2033		15.000	700,000	705,425
24-NOV	14.375% 03-FEB-2033		14.510	100,000,000	103,172,000
24-NOV	14.375% 03-FEB-2033		15.350	1,000,000,000	991,140,000
24-NOV	14.375% 03-FEB-2033		14.450	63,000,000	65,187,360
24-NOV	14.250% 22-JUN-2034		14.400	5,000,000,000	5,233,650,000
24-NOV	14.250% 22-JUN-2034		15.150	5,000,000,000	5,039,750,000
24-NOV	14.250% 22-JUN-2034		14.400	382,200,000	400,060,206
24-NOV	14.250% 22-JUN-2034		15.140	5,000,000,000	5,042,250,000
24-NOV	14.250% 22-JUN-2034		14.400	2,000,000,000	2,093,460,000
24-NOV	14.250% 22-JUN-2034		14.405	7,000,000,000	7,325,220,000
24-NOV	16.000% 14-NOV-2030		14.450	105,000,000	112,064,400
24-NOV	16.000% 14-NOV-2030		14.450	500,000,000	533,640,000
24-NOV	16.000% 14-NOV-2030		14.450	720,000,000	768,441,600
24-NOV	16.000% 14-NOV-2030		14.450	545,000,000	581,667,600
24-NOV	16.000% 14-NOV-2030		14.450	20,100,000	21,452,328
24-NOV	16.000% 14-NOV-2030		14.450	540,000,000	576,331,200
24-NOV	16.000% 14-NOV-2030		14.450	100,000,000	106,728,000
24-NOV	16.000% 14-NOV-2030		14.450	90,000,000	96,055,200
24-NOV	16.000% 14-NOV-2030		14.450	35,000,000	37,354,800
24-NOV	16.250% 08-NOV-2035		15.500	5,000,000	5,203,750
24-NOV	17.500% 01-NOV-2040		15.250	2,000,000,000	2,271,740,000
24-NOV	17.500% 01-NOV-2040		14.506	110,000,000	130,651,400
24-NOV	17.500% 01-NOV-2040		15.667	1,800,000	1,995,192
24-NOV	17.500% 01-NOV-2040		15.150	1,776,700,000	2,030,092,954
24-NOV	17.500% 01-NOV-2040		15.000	2,000,000	2,305,740
24-NOV	17.500% 01-NOV-2040		14.574	324,000,000	383,253,120
24-NOV	17.500% 01-NOV-2040		15.200	1,000,000	1,139,240
24-NOV	17.500% 01-NOV-2040		15.150	200,000,000	228,524,000
24-NOV	14.000% 29-MAY-2025		13.500	1,200,000	1,289,136
24-NOV	14.000% 29-MAY-2025		12.754	25,000,000,000	27,108,250,000
24-NOV	14.000% 29-MAY-2025		12.754	25,000,000,000	27,108,250,000
24-NOV	15.000% 20-MAY-2032		16.650	700,000,000	699,097,000

24-NOV	15.000% 20-MAY-2032		14.950	700,000,000	752,367,000
24-NOV	16.000% 14-MAY-2037		15.000	440,000,000	499,180,000
24-NOV	16.000% 14-MAY-2037		15.000	100,000,000	113,450,000
24-NOV	16.000% 14-MAY-2037		15.780	1,980,000,000	2,157,051,600
24-NOV	16.000% 14-MAY-2037		15.000	92,000,000	104,374,000
24-NOV	16.000% 14-MAY-2037		15.777	1,980,000,000	2,157,368,400
24-NOV	16.000% 14-MAY-2037		14.903	5,100,000,000	5,815,683,000
24-NOV	16.000% 14-MAY-2037		15.200	750,000,000	841,972,500
24-NOV	16.000% 14-MAY-2037		15.000	44,000,000	49,918,000
24-NOV	16.000% 14-MAY-2037		15.000	160,000,000	181,520,000
24-NOV	16.000% 14-MAY-2037		14.600	86,300,000	100,012,207
24-NOV	16.000% 14-MAY-2037		15.100	1,980,000,000	2,234,509,200
24-NOV	16.000% 14-MAY-2037		15.500	1,000,000	1,105,236
24-NOV	16.000% 14-MAY-2037		15.000	1,400,000,000	1,588,300,000
24-NOV	16.000% 14-MAY-2037		14.800	72,400,000	83,012,392
24-NOV	16.000% 14-MAY-2037		15.100	680,000,000	767,407,200
24-NOV	17.750% 08-MAY-2042		15.297	5,000,000,000	6,178,050,000
24-NOV	17.750% 08-MAY-2042		15.300	5,000,000,000	6,177,000,000
24-NOV	15.000% 18-JUN-2043		14.535	20,000,000	21,693,200
24-NOV	15.000% 18-JUN-2043		14.780	20,000,000	21,373,000
24-NOV	15.000% 18-JUN-2043		15.700	2,000,000	2,024,748
24-NOV	18.500% 14-AUG-2042		14.620	3,900,000	5,013,450
			TTLS	398,190,500,000	411,545,521,842