

Government Securities Daily Secondary Market Report for 28 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
28-NOV	0.000% 23-MAY-2024	11.751	12.107	50,000,000	47,304,500
28-NOV	0.000% 21-NOV-2024	11.000	11.010	310,300,000	280,005,411
28-NOV	0.000% 09-MAY-2024	10.000	10.278	6,300,000	6,030,675
28-NOV	0.000% 23-MAY-2024	10.000	10.258	26,300,000	25,083,625
28-NOV	0.000% 23-MAY-2024	10.000	10.258	21,000,000	20,028,750
28-NOV	0.000% 29-FEB-2024	8.001	8.243	500,000	490,010
28-NOV	16.000% 06-MAY-2027		13.511	20,000,000,000	21,499,200,000
28-NOV	14.375% 03-FEB-2033		14.808	24,600,000	25,058,298
28-NOV	14.375% 03-FEB-2033		14.400	200,000,000	207,762,000
28-NOV	14.375% 03-FEB-2033		14.708	3,200,000,000	3,275,264,000
28-NOV	16.375% 04-MAR-2032		14.560	9,900,000	11,076,516
28-NOV	16.375% 04-MAR-2032		15.000	200,000,000	219,414,000
28-NOV	14.250% 22-JUN-2034		15.920	52,000,000	50,548,680
28-NOV	14.250% 22-JUN-2034		14.100	94,000,000	100,063,000
28-NOV	17.500% 01-NOV-2040		15.720	18,100,000	20,034,709
28-NOV	17.500% 01-NOV-2040		14.639	254,000,000	299,720,000
28-NOV	17.500% 01-NOV-2040		15.137	10,000,000	11,453,300
28-NOV	17.500% 01-NOV-2040		15.707	600,000	664,625
28-NOV	16.000% 14-MAY-2037		15.195	5,600,000,000	6,298,544,000
28-NOV	16.000% 14-MAY-2037		15.210	2,000,000,000	2,247,720,000
28-NOV	16.000% 14-MAY-2037		15.213	2,000,000,000	2,247,360,000
28-NOV	16.000% 14-MAY-2037		15.200	2,000,000,000	2,248,880,000
28-NOV	16.000% 14-MAY-2037		15.097	1,980,000,000	2,238,429,600
28-NOV	16.000% 14-MAY-2037		14.007	14,800,000	17,738,239
28-NOV	16.000% 14-MAY-2037		15.000	5,600,000,000	6,363,280,000
28-NOV	16.000% 14-MAY-2037		14.908	6,000,000,000	6,851,160,000
28-NOV	16.000% 14-MAY-2037		15.003	5,600,000,000	6,362,272,000
28-NOV	17.750% 08-MAY-2042		14.405	5,000,000,000	6,511,250,000
28-NOV	17.750% 08-MAY-2042		14.400	5,000,000,000	6,513,150,000
28-NOV	14.000% 08-AUG-2024		12.800	5,000,000,000	5,247,800,000
28-NOV	14.000% 08-AUG-2024		11.980	20,000,000,000	21,099,400,000

28-NOV	14.000% 08-AUG-2024		12.200	1,000,000	1,053,510
28-NOV	14.000% 08-AUG-2024		11.980	20,000,000,000	21,099,400,000
28-NOV	14.000% 08-AUG-2024		12.016	25,000,000,000	26,368,250,000
28-NOV	14.000% 08-AUG-2024		12.016	25,000,000,000	26,368,250,000
28-NOV	15.000% 18-JUN-2043		15.500	8,500,000	8,719,470
28-NOV	15.000% 18-JUN-2043		15.707	2,500,000	2,534,090
28-NOV	15.000% 18-JUN-2043		16.007	20,000,000	19,929,280
28-NOV	18.500% 14-AUG-2042		14.006	10,000,000	13,364,976
28-NOV	18.500% 14-AUG-2042		15.000	158,900,000	200,013,786
28-NOV	18.500% 14-AUG-2042		15.407	200,000,000	245,840,000
28-NOV	13.500% 09-JUL-2026		13.550	20,000,000,000	20,994,000,000
28-NOV	13.500% 09-JUL-2026		13.550	20,000,000,000	20,994,000,000
28-NOV	16.000% 06-MAY-2027		13.500	35,000,000,000	37,634,100,000
28-NOV	16.000% 06-MAY-2027		13.511	20,000,000,000	21,499,200,000
28-NOV	17.000% 03-APR-2031		14.750	1,500,000	1,680,720
28-NOV	17.000% 03-APR-2031		14.750	1,500,000	1,680,720
28-NOV	17.000% 16-JAN-2025		11.779	100,000,000	111,492,000
28-NOV	14.250% 23-AUG-2029		15.000	2,000,000,000	2,011,900,000
28-NOV	14.250% 23-AUG-2029		14.493	30,000,000,000	30,748,500,000
			TTLS	287,776,300,000	308,670,094,490