

Government Securities Daily Secondary Market Report for 30 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
30-NOV	0.000% 06-JUN-2024	13.000	13.407	55,000,000	51,531,150
30-NOV	0.000% 26-SEP-2024	12.900	13.042	30,000,000,000	27,115,500,000
30-NOV	0.000% 01-AUG-2024	12.651	12.910	30,000,000,000	27,651,900,000
30-NOV	0.000% 18-JUL-2024	12.599	12.888	40,000,000,000	37,046,000,000
30-NOV	0.000% 01-AUG-2024	12.311	12.557	25,000,000,000	23,091,750,000
30-NOV	0.000% 18-JUL-2024	12.263	12.536	40,000,000,000	37,119,200,000
30-NOV	0.000% 15-AUG-2024	12.000	12.206	200,000,000	184,306,000
30-NOV	0.000% 16-FEB-2024	11.000	11.486	11,900,000	11,626,693
30-NOV	0.000% 28-MAR-2024	10.500	10.876	5,000,000,000	4,834,500,000
30-NOV	0.000% 14-MAR-2024	10.400	10.791	20,000,000,000	19,419,000,000
30-NOV	0.000% 23-MAY-2024	10.500	10.787	5,000,000,000	4,760,350,000
30-NOV	17.000% 03-APR-2031		14.750	39,300,000	44,069,448
30-NOV	17.000% 03-APR-2031		14.700	50,000,000	56,186,000
30-NOV	17.000% 03-APR-2031		15.200	48,500,000	53,371,340
30-NOV	17.000% 03-APR-2031		14.509	34,200,000	38,741,418
30-NOV	17.000% 03-APR-2031		14.900	34,200,000	38,109,744
30-NOV	17.000% 03-APR-2031		8.653	200,000,000	294,062,550
30-NOV	14.125% 13-JAN-2028		14.500	7,000,000,000	7,278,320,000
30-NOV	14.125% 13-JAN-2028		14.400	2,000,000,000	2,085,540,000
30-NOV	14.125% 13-JAN-2028		14.000	2,000,000,000	2,109,920,000
30-NOV	14.375% 03-FEB-2033		14.150	135,000,000	142,056,450
30-NOV	14.375% 03-FEB-2033		14.150	100,000,000	105,227,000
30-NOV	14.375% 03-FEB-2033		14.500	60,000,000	62,076,000
30-NOV	14.375% 03-FEB-2033		14.670	311,900,000	320,068,661
30-NOV	14.375% 03-FEB-2033		14.150	500,000,000	526,135,000
30-NOV	14.375% 03-FEB-2033		15.000	548,000,000	553,567,680
30-NOV	14.375% 03-FEB-2033		14.950	2,000,000	2,025,120
30-NOV	14.375% 03-FEB-2033		14.950	1,000,000,000	1,012,560,000
30-NOV	14.375% 03-FEB-2033		14.950	1,000,000,000	1,012,560,000
30-NOV	14.375% 03-FEB-2033		15.095	2,043,000,000	2,054,461,230
30-NOV	14.375% 03-FEB-2033		15.000	548,000,000	553,567,680

30-NOV	16.375% 04-MAR-2032		14.500	208,500,000	234,089,205
30-NOV	14.250% 22-JUN-2034		15.750	30,600,000	30,018,294
30-NOV	17.500% 01-NOV-2040		14.650	1,100,000	1,298,176
30-NOV	17.500% 01-NOV-2040		15.195	58,000,000	66,253,980
30-NOV	17.500% 01-NOV-2040		14.750	162,000,000	190,035,720
30-NOV	17.500% 01-NOV-2040		15.107	30,000,000	34,449,300
30-NOV	16.000% 14-MAY-2037		16.000	1,500,000	1,500,000
30-NOV	16.000% 14-MAY-2037		15.850	3,000,000,000	3,024,780,000
30-NOV	16.000% 14-MAY-2037		16.000	5,179,000,000	5,179,000,000
30-NOV	16.000% 14-MAY-2037		16.000	43,000,000	43,000,000
30-NOV	16.000% 14-MAY-2037		16.000	1,480,000,000	1,480,000,000
30-NOV	16.000% 14-MAY-2037		16.000	17,000,000	17,000,000
30-NOV	16.000% 14-MAY-2037		16.000	10,000,000,000	10,000,000,000
30-NOV	16.000% 14-MAY-2037		16.000	594,000,000	594,000,000
30-NOV	16.000% 14-MAY-2037		16.000	4,000,000,000	4,000,000,000
30-NOV	16.000% 14-MAY-2037		15.500	11,700,000	12,027,132
30-NOV	16.000% 14-MAY-2037		16.000	600,000,000	600,000,000
30-NOV	16.000% 14-MAY-2037		16.000	20,000,000,000	20,000,000,000
30-NOV	16.000% 14-MAY-2037		16.000	20,000,000	20,000,000
30-NOV	16.000% 14-MAY-2037		15.600	40,000,000	40,890,655
30-NOV	16.000% 14-MAY-2037		16.000	500,000,000	500,000,000
30-NOV	16.000% 14-MAY-2037		16.000	130,000,000	130,000,000
30-NOV	16.000% 14-MAY-2037		15.400	1,000,000,000	1,033,700,000
30-NOV	16.000% 14-MAY-2037		16.000	23,000,000	23,000,000
30-NOV	16.000% 14-MAY-2037		15.250	70,000,000	72,969,400
30-NOV	16.000% 14-MAY-2037		16.000	300,000,000	300,000,000
30-NOV	16.000% 14-MAY-2037		16.000	30,000,000	30,000,000
30-NOV	16.000% 14-MAY-2037		16.000	7,000,000	7,000,000
30-NOV	16.000% 14-MAY-2037		16.000	1,670,000,000	1,670,000,000
30-NOV	16.000% 14-MAY-2037		16.000	15,000,000	15,000,000
30-NOV	16.000% 14-MAY-2037		16.000	100,000,000	100,000,000
30-NOV	16.000% 14-MAY-2037		15.850	2,000,000,000	2,016,520,000
30-NOV	16.000% 14-MAY-2037		16.000	300,000,000	300,000,000
30-NOV	16.000% 14-MAY-2037		16.000	67,000,000	67,000,000

30-NOV	16.000% 14-MAY-2037		16.000	10,000,000,000	10,000,000,000
30-NOV	16.000% 14-MAY-2037		16.000	60,000,000,000	60,000,000,000
30-NOV	16.000% 14-MAY-2037		15.250	40,000,000	41,696,800
30-NOV	16.000% 14-MAY-2037		16.000	230,000,000	230,000,000
30-NOV	16.000% 14-MAY-2037		15.503	2,000,000,000	2,055,580,000
30-NOV	16.000% 14-MAY-2037		16.000	180,000,000,000	180,000,000,000
30-NOV	16.000% 14-MAY-2037		15.700	40,000,000	40,664,800
30-NOV	16.000% 14-MAY-2037		16.000	468,500,000	468,500,000
30-NOV	16.000% 14-MAY-2037		16.000	400,000,000	400,000,000
30-NOV	16.000% 14-MAY-2037		16.000	24,000,000	24,000,000
30-NOV	16.000% 14-MAY-2037		15.500	2,000,000,000	2,055,920,000
30-NOV	16.000% 14-MAY-2037		16.000	150,000,000	150,000,000
30-NOV	16.000% 14-MAY-2037		16.000	850,000,000	850,000,000
30-NOV	16.000% 14-MAY-2037		16.000	100,000,000	100,000,000
30-NOV	16.000% 14-MAY-2037		15.500	2,000,000,000	2,055,920,000
30-NOV	16.000% 14-MAY-2037		16.000	500,000,000	500,000,000
30-NOV	17.750% 08-MAY-2042		14.500	9,800,000,000	11,831,638,000
30-NOV	17.750% 08-MAY-2042		14.500	9,800,000,000	11,831,736,000
30-NOV	15.000% 18-JUN-2043		15.980	200,000,000	199,772,000
30-NOV	15.000% 18-JUN-2043		15.250	3,000,000	3,125,160
30-NOV	15.000% 18-JUN-2043		16.500	70,000,000	67,921,465
30-NOV	15.000% 18-JUN-2043		15.100	1,000,000,000	1,050,960,000
30-NOV	18.500% 14-AUG-2042		17.490	6,004,000,000	6,586,388,000
30-NOV	18.500% 14-AUG-2042		14.750	6,600,000,000	8,438,298,000
30-NOV	18.500% 14-AUG-2042		14.750	6,600,000,000	8,438,232,000
			TTLS	563,488,900,000	558,882,173,251