

Government Securities Daily Secondary Market Report for 27-November-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
27-NOV	0.000% 20-NOV-2025	14.950	14.970	87.212	700,000,000	610,484,000
27-NOV	0.000% 20-NOV-2025	14.950	14.970	87.212	1,150,000,000	1,002,938,000
27-NOV	0.000% 20-NOV-2025	14.891	14.911	87.256	766,000,000	668,380,960
27-NOV	0.000% 20-NOV-2025	14.039	14.057	87.897	500,000,000	439,485,000
27-NOV	0.000% 22-MAY-2025	13.301	13.760	93.973	7,000,000	6,578,110
27-NOV	0.000% 22-MAY-2025	13.301	13.760	93.973	100,000,000	93,973,000
27-NOV	0.000% 22-MAY-2025	13.200	13.652	94.016	100,000,000	94,016,000
27-NOV	0.000% 20-NOV-2025	13.500	13.517	88.307	226,500,000	200,015,355
27-NOV	0.000% 22-MAY-2025	12.811	13.237	94.182	100,000,000	94,182,000
27-NOV	0.000% 22-MAY-2025	12.799	13.224	94.187	6,100,000	5,745,407
27-NOV	0.000% 22-MAY-2025	12.799	13.224	94.187	100,000,000	94,187,000
27-NOV	0.000% 20-FEB-2025	11.648	12.180	97.359	46,200,000	44,979,858
27-NOV	0.000% 20-NOV-2025	11.999	12.013	89.470	11,200,000	10,020,640
27-NOV	0.000% 27-FEB-2025	8.999	9.307	97.782	120,000,000	117,338,400
27-NOV	15.000% 20-MAY-2032		15.500	105.284	279,000,000	293,742,360
27-NOV	17.500% 01-NOV-2040		16.210	107.577	90,000,000	96,819,300
27-NOV	17.000% 03-APR-2031		15.910	106.446	7,000,000,000	7,451,220,000
27-NOV	17.000% 03-APR-2031		15.950	106.284	7,000,000,000	7,439,880,000
27-NOV	15.000% 18-JUN-2043		16.858	95.191	13,200,000	12,565,212
27-NOV	17.000% 03-APR-2031		15.650	107.502	3,000,000,000	3,225,060,000
27-NOV	17.000% 03-APR-2031		15.900	106.486	1,000,000,000	1,064,860,000
27-NOV	16.250% 08-NOV-2035		16.010	101.481	65,000,000	65,962,650
27-NOV	15.000% 20-MAY-2032		15.520	105.198	279,000,000	293,502,420
27-NOV	16.000% 14-MAY-2037		16.000	107.954	594,000,000	641,246,760
27-NOV	15.800% 23-JUN-2039		16.300	103.220	100,000,000	103,220,246
27-NOV	15.800% 23-JUN-2039		16.500	102.152	100,000,000	102,152,000

27-NOV	16.000% 14-MAY-2037		16.500	105.341	857,000,000	902,772,370
27-NOV	14.125% 13-JAN-2028		15.010	102.919	322,100,000	331,502,099
27-NOV	17.000% 03-APR-2031		15.660	107.461	1,000,000,000	1,074,610,000
27-NOV	14.125% 13-JAN-2028		16.250	100.000	2,000,000	2,000,000
27-NOV	14.125% 13-JAN-2028		15.435	101.906	8,500,000,000	8,662,010,000
27-NOV	16.250% 08-NOV-2035		16.000	101.532	65,000,000	65,995,800
27-NOV	16.000% 14-MAY-2037		16.020	107.848	594,000,000	640,617,120
27-NOV	14.125% 13-JAN-2028		15.010	102.919	396,300,000	407,867,997
27-NOV	14.125% 13-JAN-2028		15.010	102.919	658,600,000	677,824,534
27-NOV	14.125% 13-JAN-2028		14.800	103.425	300,000,000	310,275,000
27-NOV	17.000% 03-APR-2031		15.900	106.486	1,000,000,000	1,064,860,000
27-NOV	15.000% 18-JUN-2043		15.809	100.860	150,000,000	151,290,000
27-NOV	13.500% 09-JUL-2026		15.030	102.983	8,000,000	8,238,640
27-NOV	17.750% 08-MAY-2042		16.873	113.717	2,000,000,000	2,274,340,000
27-NOV	16.250% 08-NOV-2035		16.008	101.489	250,000,000	253,722,500
27-NOV	17.000% 03-APR-2031		15.660	107.461	1,000,000,000	1,074,610,000
27-NOV	15.000% 18-JUN-2043		16.450	97.324	2,536,700,000	2,468,817,908
27-NOV	15.800% 23-JUN-2039		16.740	100.896	2,000,000,000	2,017,920,000
27-NOV	18.500% 14-AUG-2042		16.500	115.525	1,000,000,000	1,155,250,000
27-NOV	17.500% 01-NOV-2040		16.210	107.577	90,000,000	96,819,300
27-NOV	15.800% 23-JUN-2039		15.760	106.205	394,500,000	418,978,725
27-NOV	14.250% 22-JUN-2034		15.450	99.768	75,000,000	74,826,000
27-NOV	18.500% 14-AUG-2042		17.250	110.987	9,100,000	10,099,817
27-NOV	14.375% 03-FEB-2033		15.358	99.539	50,000,000	49,769,500
27-NOV	15.000% 18-JUN-2043		15.809	100.860	20,000,000	20,172,000
27-NOV	16.000% 14-MAY-2037		18.029	98.000	500,000,000	490,000,000
27-NOV	15.800% 23-JUN-2039		16.042	104.625	10,000,000	10,462,500
27-NOV	14.125% 13-JAN-2028		15.010	102.919	70,000,000	72,043,300

27-NOV	17.750% 08-MAY-2042		16.638	115.097	2,000,000,000	2,301,940,000
27-NOV	15.000% 18-JUN-2043		17.986	89.738	113,000,000	101,403,940
27-NOV	14.250% 22-JUN-2034		15.450	99.768	50,000,000	49,884,000
27-NOV	15.800% 23-JUN-2039		16.300	103.220	2,000,000,000	2,064,400,000
27-NOV	14.125% 13-JAN-2028		15.000	102.943	5,566,400,000	5,730,219,152
27-NOV	14.125% 13-JAN-2028		15.010	102.919	1,859,600,000	1,913,881,724
27-NOV	14.375% 03-FEB-2033		16.750	93.640	5,000,000	4,682,000
27-NOV	15.000% 18-JUN-2043		17.250	93.227	2,000,000	1,864,540
27-NOV	15.800% 23-JUN-2039		14.907	106.262	394,500,000	419,203,590
27-NOV	15.000% 18-JUN-2043		16.500	97.058	10,000,000	9,705,800
27-NOV	17.500% 01-NOV-2040		17.000	103.002	1,000,000	1,030,020
27-NOV	14.250% 22-JUN-2034		15.300	100.478	5,000,000	5,023,900
27-NOV	14.125% 13-JAN-2028		15.010	102.919	637,000,000	655,594,030
27-NOV	14.125% 13-JAN-2028		15.010	102.919	1,622,800,000	1,670,169,532
27-NOV	17.000% 03-APR-2031		15.900	106.486	1,000,000,000	1,064,860,000
27-NOV	15.000% 18-JUN-2043		16.460	97.271	2,536,700,000	2,467,473,457
27-NOV	17.000% 03-APR-2031		15.660	107.461	1,000,000,000	1,074,610,000
				TOTALS	66,114,500,000	68,596,195,473