

Government Securities Daily Secondary Market Report for 22 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
22-NOV	0.000% 18-JAN-2024	11.000	11.524	2,000,000	1,966,224
22-NOV	0.000% 16-FEB-2024	10.000	10.389	5,000,000	4,884,900
22-NOV	0.000% 29-FEB-2024	9.500	9.834	4,700,000	4,581,936
22-NOV	0.000% 29-FEB-2024	9.000	9.300	28,700,000	28,016,079
22-NOV	0.000% 29-FEB-2024	8.502	8.769	100,000	97,746
22-NOV	0.000% 14-MAR-2024	10.599	10.992	20,000,000,000	19,364,600,000
22-NOV	0.000% 28-MAR-2024	10.699	11.076	5,000,000,000	4,820,550,000
22-NOV	0.000% 12-SEP-2024	11.709	11.837	1,500,000	1,370,325
22-NOV	14.875% 25-SEP-2024		12.252	10,000,000,000	10,429,100,000
22-NOV	17.000% 16-JAN-2025		12.649	20,000,000	22,065,972
22-NOV	17.000% 16-JAN-2025		12.252	30,000,000,000	33,228,600,000
22-NOV	14.000% 29-MAY-2025		13.268	20,000,000,000	21,532,600,000
22-NOV	14.000% 29-MAY-2025		13.268	20,000,000,000	21,532,600,000
22-NOV	14.000% 29-MAY-2025		13.100	20,000,000,000	21,577,800,000
22-NOV	14.000% 29-MAY-2025		13.100	20,000,000,000	21,577,800,000
22-NOV	13.500% 09-JUL-2026		13.051	18,000,000,000	19,049,220,000
22-NOV	17.000% 03-APR-2031		15.970	4,000,000	4,249,320
22-NOV	16.375% 04-MAR-2032		16.045	20,000,000	20,903,800
22-NOV	15.000% 20-MAY-2032		14.492	500,000	548,000
22-NOV	14.375% 03-FEB-2033		14.390	80,000,000	82,956,000
22-NOV	14.375% 03-FEB-2033		14.650	165,100,000	169,060,749
22-NOV	14.375% 03-FEB-2033		14.390	100,000,000	103,695,000
22-NOV	14.375% 03-FEB-2033		15.000	170,000,000	171,181,500
22-NOV	14.375% 03-FEB-2033		14.390	200,000,000	207,390,000
22-NOV	14.375% 03-FEB-2033		14.390	23,900,000	24,783,105
22-NOV	14.375% 03-FEB-2033		14.650	60,000,000	61,439,400
22-NOV	14.250% 22-JUN-2034		15.120	20,000,000	20,173,000
22-NOV	14.250% 22-JUN-2034		14.058	47,000,000	50,027,270
22-NOV	14.250% 22-JUN-2034		15.120	60,000,000	60,519,000
22-NOV	16.000% 14-MAY-2037		14.700	100,000,000	115,181,000
22-NOV	16.000% 14-MAY-2037		14.462	100,000,000	116,660,000

22-NOV	16.000% 14-MAY-2037		14.400	20,000,000	23,410,600
22-NOV	17.500% 01-NOV-2040		16.000	4,300,000	5,047,813
22-NOV	17.500% 01-NOV-2040		15.185	4,000,000,000	4,907,200,000
22-NOV	17.500% 01-NOV-2040		14.527	140,000,000	178,190,600
22-NOV	17.750% 08-MAY-2042		15.360	10,000,000,000	12,302,700,000
22-NOV	18.500% 14-AUG-2042		16.000	14,000,000	16,594,900
22-NOV	15.000% 18-JUN-2043		14.535	24,000,000	26,012,400
TOTAL				178,414,800,000	191,843,776,639