

Government Securities Daily Secondary Market Report for 27 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
27-Nov	0.000% 21-NOV-2024	12.700	12.711	90,100,000	80,070,068
27-NOV	0.000% 23-MAY-2024	12.201	12.583	26,500,000	25,011,760
27-NOV	0.000% 23-MAY-2024	12.201	12.583	106,000,000	100,047,040
27-NOV	0.000% 07-NOV-2024	12.500	12.539	258,000,000	230,667,480
27-NOV	0.000% 29-FEB-2024	11.927	12.465	200,000	194,040
27-NOV	0.000% 07-NOV-2024	12.300	12.338	70,000,000	62,690,600
27-NOV	0.000% 23-MAY-2024	11.499	11.838	40,000,000	37,876,000
27-NOV	0.000% 14-MAR-2024	10.780	11.195	10,000,000,000	9,690,900,000
27-NOV	0.000% 11-APR-2024	10.781	11.149	10,000,000,000	9,613,800,000
27-NOV	0.000% 09-MAY-2024	10.783	11.104	10,000,000,000	9,537,900,000
27-NOV	0.000% 07-NOV-2024	11.000	11.031	220,900,000	200,040,413
27-NOV	0.000% 25-APR-2024	10.491	10.817	15,700,000	15,051,119
27-NOV	0.000% 16-FEB-2024	10.250	10.666	5,000,000,000	4,888,800,000
27-NOV	0.000% 09-MAY-2024	10.000	10.276	313,500,000	300,019,500
27-NOV	0.000% 09-MAY-2024	10.000	10.276	146,000,000	139,722,000
27-NOV	0.000% 23-MAY-2024	10.000	10.256	304,200,000	290,054,700
27-NOV	0.000% 29-FEB-2024	9.198	9.517	44,100,000	43,079,526
27-NOV	0.000% 23-MAY-2024	9.001	9.209	52,200,000	50,004,990
27-NOV	14.000% 29-MAY-2025		11.876	455,000,000	499,307,900
27-NOV	15.000% 18-JUN-2043		14.490	32,000,000	34,844,800
27-NOV	16.000% 14-MAY-2037		14.779	800,000	919,352
27-NOV	17.000% 16-JAN-2025		11.746	100,000,000	111,492,000
27-NOV	14.375% 03-FEB-2033		14.825	120,000,000	122,091,600
27-NOV	17.500% 01-NOV-2040		15.100	1,000,000	1,147,390
27-NOV	17.500% 01-NOV-2040		15.100	20,000,000	22,947,800
27-NOV	17.500% 01-NOV-2040		14.500	200,000	237,914
27-NOV	14.375% 03-FEB-2033		14.670	150,000,000	153,750,000
27-NOV	17.000% 03-APR-2031		14.787	4,000,000	4,473,160
27-NOV	16.000% 14-MAY-2037		14.900	5,500,000,000	6,280,230,000
27-NOV	18.500% 14-AUG-2042		15.397	200,000,000	245,884,000
27-NOV	14.125% 13-JAN-2028		14.000	142,400,000	150,059,696

27-NOV	17.500% 01-NOV-2040		14.880	31,000,000	36,039,360
27-NOV	14.000% 29-MAY-2025		12.000	10,000,000	10,956,800
27-NOV	17.500% 01-NOV-2040		15.030	10,100,000	11,637,018
27-NOV	14.375% 03-FEB-2033		15.600	4,000,000,000	3,923,000,000
27-NOV	14.375% 03-FEB-2033		15.600	2,000,000,000	1,961,500,000
27-NOV	14.250% 22-JUN-2034		15.000	500,000,000	508,365,000
27-NOV	17.500% 01-NOV-2040		14.500	50,000,000	59,478,500
27-NOV	18.500% 14-AUG-2042		15.130	1,000,000	1,248,670
27-NOV	15.000% 18-JUN-2043		14.850	300,000	319,635
27-NOV	14.375% 03-FEB-2033		14.710	92,400,000	94,527,972
27-NOV	18.500% 14-AUG-2042		14.730	3,500,000,000	4,474,925,000
27-NOV	14.375% 03-FEB-2033		14.710	315,600,000	322,868,268
27-NOV	14.375% 03-FEB-2033		14.710	125,300,000	128,185,659
27-NOV	14.375% 03-FEB-2033		14.710	788,200,000	806,352,246
27-NOV	14.375% 03-FEB-2033		14.710	903,300,000	924,102,999
27-NOV	14.375% 03-FEB-2033		14.710	211,600,000	216,473,148
27-NOV	14.375% 03-FEB-2033		14.710	255,100,000	260,974,953
27-NOV	14.375% 03-FEB-2033		14.710	138,900,000	142,098,867
27-NOV	16.000% 14-MAY-2037		15.000	73,300,000	83,257,805
27-NOV	14.375% 03-FEB-2033		14.710	297,800,000	304,658,334
27-NOV	17.750% 08-MAY-2042		14.420	5,000,000,000	6,503,100,000
27-NOV	14.375% 03-FEB-2033		15.600	2,000,000,000	1,961,500,000
27-NOV	18.500% 14-AUG-2042		14.730	5,500,000,000	7,032,025,000
27-NOV	14.375% 03-FEB-2033		14.710	1,071,100,000	1,095,767,433
27-NOV	14.375% 03-FEB-2033		15.600	3,200,000,000	3,138,400,000
27-NOV	14.375% 03-FEB-2033		15.600	2,800,000,000	2,746,100,000
27-NOV	14.375% 03-FEB-2033		14.710	740,100,000	757,144,503
27-NOV	16.000% 14-MAY-2037		14.900	5,500,000,000	6,280,230,000
27-NOV	14.375% 03-FEB-2033		14.710	253,300,000	259,133,499
27-NOV	15.000% 18-JUN-2043		14.850	300,000	319,635
27-NOV	15.000% 18-JUN-2043		14.850	300,000	319,635
27-NOV	17.500% 01-NOV-2040		14.513	9,000,000	10,697,940
27-NOV	17.500% 01-NOV-2040		14.513	31,000,000	36,848,460
27-NOV	17.000% 03-APR-2031		14.787	10,000,000	11,182,900

27-NOV	17.000% 03-APR-2031		14.787	15,000,000	16,774,350
27-NOV	17.500% 01-NOV-2040		14.500	102,000,000	121,336,140
27-NOV	16.625% 27-AUG-2026		13.010	17,587,000,000	19,717,489,180
27-NOV	18.500% 14-AUG-2042		16.500	110,000,000	127,083,000
27-NOV	16.000% 14-MAY-2037		15.000	135,000,000	153,339,750
27-NOV	16.000% 14-MAY-2037		15.280	5,000,000,000	5,596,550,000
27-NOV	14.375% 03-FEB-2033		15.600	2,785,700,000	2,732,075,275
27-NOV	14.375% 03-FEB-2033		14.700	2,000,000,000	2,047,040,000
27-NOV	18.500% 14-AUG-2042		14.700	4,700,000,000	6,019,948,000
27-NOV	18.500% 14-AUG-2042		14.700	4,400,000,000	5,635,696,000
27-NOV	14.375% 03-FEB-2033		15.600	2,000,000,000	1,961,500,000
27-NOV	18.500% 14-AUG-2042		17.500	6,000,000,000	6,569,460,000
27-NOV	15.000% 20-MAY-2032		14.800	876,000,000	948,900,720
27-NOV	14.375% 03-FEB-2033		14.700	2,300,000,000	2,354,096,000
27-NOV	16.000% 14-MAY-2037		15.000	9,000,000,000	10,222,650,000
27-NOV	16.000% 14-MAY-2037		14.822	680,000,000	779,674,400
27-NOV	18.500% 14-AUG-2042		15.000	10,000,000	12,582,400
27-NOV	16.000% 14-MAY-2037		15.000	14,800,000	16,810,580
27-NOV	18.500% 14-AUG-2042		16.002	4,000,000	4,751,000
27-NOV	14.250% 23-AUG-2029		14.490	30,000,000,000	30,740,100,000
27-NOV	15.000% 20-MAY-2032		15.250	2,800,000	2,973,656
27-NOV	16.625% 27-AUG-2026		13.000	17,587,000,000	19,721,534,190
27-NOV	14.000% 29-MAY-2025		13.100	10,000,000,000	10,807,800,000
27-NOV	17.000% 16-JAN-2025		13.000	140,000,000	154,198,800
27-NOV	14.875% 25-SEP-2024		12.252	20,000,000,000	20,892,200,000
27-NOV	14.000% 29-MAY-2025		13.118	20,000,000,000	21,610,800,000
27-NOV	17.000% 16-JAN-2025		12.261	30,000,000,000	33,280,200,000
27-NOV	14.000% 29-MAY-2025		13.118	20,000,000,000	21,610,800,000
27-NOV	18.500% 14-AUG-2042		15.930	50,000,000	59,627,500
27-NOV	14.125% 13-JAN-2028		14.750	10,000,000,000	10,310,600,000
27-NOV	16.000% 14-MAY-2037		14.900	5,500,000,000	6,280,230,000
27-NOV	17.750% 08-MAY-2042		14.423	5,000,000,000	6,501,950,000
27-NOV	14.250% 22-JUN-2034		14.250	60,000,000	63,358,200
27-NOV	16.000% 14-MAY-2037		14.903	400,000,000	456,672,000

27-NOV	17.500% 01-NOV-2040		16.500	115,500,000	122,240,580
27-NOV	15.000% 18-JUN-2043		14.300	304,300,000	335,238,181
27-NOV	17.000% 03-APR-2031		16.000	8,500,000	9,037,880
27-NOV	14.875% 25-SEP-2024		12.243	20,000,000,000	20,893,800,000
27-NOV	17.000% 16-JAN-2025		12.229	30,000,000,000	33,290,700,000
27-NOV	17.500% 01-NOV-2040		16.000	4,600,000	5,008,204
27-NOV	18.500% 14-AUG-2042		15.670	11,800,000	14,281,304
			TTLS	359,735,800,000	389,238,161,377