

Government Securities Daily Secondary Market Report for 29 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
29-NOV	0.000% 12-SEP-2024	12.800	12.969	15,000,000	13,624,012
29-NOV	0.000% 12-SEP-2024	12.501	12.662	12,000,000,000	10,922,640,000
29-NOV	0.000% 04-JUL-2024	12.000	12.288	20,000,000,000	18,662,400,000
29-NOV	0.000% 29-AUG-2024	11.141	11.292	283,000,000	261,159,219
29-NOV	0.000% 28-MAR-2024	10.699	11.088	15,000,000,000	14,490,300,000
29-NOV	0.000% 28-MAR-2024	10.689	11.078	5,000,000,000	4,830,250,000
29-NOV	0.000% 14-MAR-2024	10.598	11.003	10,000,000,000	9,701,400,000
29-NOV	0.000% 14-MAR-2024	10.584	10.987	20,000,000,000	19,403,600,000
29-NOV	0.000% 11-APR-2024	10.601	10.960	10,000,000,000	9,625,400,000
29-NOV	0.000% 16-FEB-2024	10.500	10.941	9,000,000	8,800,011
29-NOV	0.000% 09-MAY-2024	10.599	10.913	10,000,000,000	9,550,700,000
29-NOV	0.000% 18-JAN-2024	9.997	10.439	2,000,000	1,972,980
29-NOV	0.000% 29-FEB-2024	9.194	9.515	153,500,000	150,023,225
29-NOV	0.000% 29-FEB-2024	9.003	9.311	18,100,000	17,698,361
29-NOV	0.000% 29-FEB-2024	8.999	9.307	18,100,000	17,698,542
29-NOV	0.000% 14-MAR-2024	7.501	7.703	8,000,000	7,829,440
29-NOV	0.000% 23-MAY-2024	7.500	7.645	10,300,000	9,940,530
29-NOV	14.000% 18-JAN-2024		10.499	12,000,000	12,660,768
29-NOV	14.000% 18-JAN-2024		10.499	20,000,000	21,101,280
29-NOV	17.000% 16-JAN-2025		12.236	30,000,000,000	33,310,200,000
29-NOV	17.000% 16-JAN-2025		12.569	30,000,000,000	33,202,800,000
29-NOV	14.125% 13-JAN-2028		14.800	5,000,000,000	5,151,850,000
29-NOV	14.125% 13-JAN-2028		14.750	1,000,000,000	1,031,860,000
29-NOV	14.125% 13-JAN-2028		14.750	1,000,000,000	1,031,860,000
29-NOV	14.125% 13-JAN-2028		14.750	1,000,000,000	1,031,860,000
29-NOV	14.125% 13-JAN-2028		14.700	1,000,000,000	1,033,360,000
29-NOV	14.125% 13-JAN-2028		14.770	1,000,000,000	1,031,270,000
29-NOV	14.125% 13-JAN-2028		14.750	1,000,000,000	1,031,860,000
29-NOV	16.625% 27-AUG-2026		14.000	9,200,000	10,108,132
29-NOV	14.375% 03-FEB-2033		14.198	100,000,000	104,943,000
29-NOV	14.375% 03-FEB-2033		14.198	237,000,000	248,714,910

29-NOV	14.375% 03-FEB-2033		14.800	1,670,000,000	1,702,448,100
29-NOV	14.375% 03-FEB-2033		15.250	1,000,000,000	997,860,000
29-NOV	14.375% 03-FEB-2033		14.198	50,000,000	52,471,500
29-NOV	14.375% 03-FEB-2033		15.500	50,000,000	49,308,674
29-NOV	14.375% 03-FEB-2033		15.008	100,000,000	100,936,000
29-NOV	14.375% 03-FEB-2033		14.198	50,000,000	52,471,500
29-NOV	14.375% 03-FEB-2033		14.500	100,000,000	103,421,000
29-NOV	14.375% 03-FEB-2033		15.200	1,000,000,000	1,000,220,000
29-NOV	16.375% 04-MAR-2032		14.810	180,700,000	200,004,181
29-NOV	14.875% 25-SEP-2024		12.723	20,000,000,000	20,832,600,000
29-NOV	14.875% 25-SEP-2024		12.249	20,000,000,000	20,906,200,000
29-NOV	17.500% 01-NOV-2040		14.700	51,100,000	60,100,754
29-NOV	17.500% 01-NOV-2040		15.110	30,000,000	34,428,900
29-NOV	17.500% 01-NOV-2040		15.957	45,800,000	50,028,256
29-NOV	17.500% 01-NOV-2040		16.000	2,800,000	3,051,048
29-NOV	17.500% 01-NOV-2040		14.600	50,000,000	59,164,000
29-NOV	15.000% 20-MAY-2032		15.009	2,000,000	2,148,300
29-NOV	15.000% 20-MAY-2032		15.500	50,000,000	52,568,967
29-NOV	16.000% 14-MAY-2037		15.000	100,000,000	113,676,000
29-NOV	16.000% 14-MAY-2037		14.700	1,770,000,000	2,044,261,500
29-NOV	16.000% 14-MAY-2037		15.195	1,500,000,000	1,687,785,000
29-NOV	16.000% 14-MAY-2037		14.850	50,000,000	57,290,000
29-NOV	16.000% 14-MAY-2037		14.900	50,000,000	57,138,500
29-NOV	16.000% 14-MAY-2037		15.350	750,000,000	837,105,000
29-NOV	16.000% 14-MAY-2037		15.630	1,400,000,000	1,540,154,000
29-NOV	16.000% 14-MAY-2037		15.000	416,000,000	472,892,160
29-NOV	16.000% 14-MAY-2037		15.000	2,600,000,000	2,955,576,000
29-NOV	16.000% 14-MAY-2037		14.399	85,200,000	100,000,092
29-NOV	16.000% 14-MAY-2037		15.100	1,900,000,000	2,148,520,000
29-NOV	16.000% 14-MAY-2037		15.250	416,000,000	466,735,360
29-NOV	16.000% 14-MAY-2037		15.000	810,000,000	920,775,600
29-NOV	16.000% 14-MAY-2037		15.245	2,000,000,000	2,244,520,000
29-NOV	16.000% 14-MAY-2037		15.633	1,400,000,000	1,539,916,000
29-NOV	16.000% 14-MAY-2037		15.295	3,000,000,000	3,358,020,000

29-NOV	16.000% 14-MAY-2037		15.150	5,000,000,000	5,639,200,000
29-NOV	17.750% 08-MAY-2042		15.160	36,000,000	44,915,400
29-NOV	15.000% 18-JUN-2043		14.757	9,400,000	10,079,526
29-NOV	15.000% 18-JUN-2043		14.750	242,400,000	260,024,904
29-NOV	15.000% 18-JUN-2043		14.582	225,200,000	244,040,232
29-NOV	18.500% 14-AUG-2042		15.997	200,000,000	237,812,000
29-NOV	18.500% 14-AUG-2042		15.000	100,000,000	125,924,000
29-NOV	18.500% 14-AUG-2042		16.000	200,000,000	237,772,000
29-NOV	18.500% 14-AUG-2042		15.150	35,000,000	43,687,350
29-NOV	18.500% 14-AUG-2042		15.240	9,150,000,000	11,361,372,000
29-NOV	18.500% 14-AUG-2042		15.160	35,000,000	43,661,800
29-NOV	18.500% 14-AUG-2042		17.500	6,240,000,000	6,838,540,800
29-NOV	13.500% 09-JUL-2026		13.500	1,000,000,000	1,051,150,000
29-NOV	13.500% 09-JUL-2026		13.350	1,000,000,000	1,054,380,000
29-NOV	13.500% 09-JUL-2026		13.450	1,000,000,000	1,052,230,000
			TTLS	261,047,800,000	95,048,586,404