

Government Securities Daily Secondary Market Report for 14 November 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
14-NOV	0.000% 07-NOV-2024	12.800	12.813	3,000,000,000	2,664,540,000
14-NOV	0.000% 24-OCT-2024	12.750	12.793	50,000,000,000	44,622,500,000
14-NOV	0.000% 09-MAY-2024	11.900	12.266	800,000,000	756,352,000
14-NOV	0.000% 07-DEC-2023	11.247	11.859	17,000,000	16,880,371
14-NOV	0.000% 14-MAR-2024	10.899	11.301	10,000,000,000	9,651,300,000
14-NOV	0.000% 11-APR-2024	10.900	11.254	10,000,000,000	9,574,000,000
14-NOV	0.000% 09-MAY-2024	10.899	11.205	10,000,000,000	9,498,000,000
14-NOV	0.000% 26-SEP-2024	11.070	11.149	500,000	456,145
14-NOV	0.000% 01-FEB-2024	10.248	10.668	5,000,000,000	4,891,500,000
14-NOV	0.000% 04-JUL-2024	9.502	9.664	1,880,600,000	1,773,048,486
14-NOV	0.000% 04-JUL-2024	9.501	9.662	1,880,600,000	1,773,067,292
14-NOV	16.375% 04-MAR-2032		14.800	400,000,000	440,332,000
14-NOV	16.375% 04-MAR-2032		14.800	400,000,000	440,332,000
14-NOV	14.250% 22-JUN-2034		14.380	48,000,000	50,103,360
14-NOV	16.250% 08-NOV-2035		16.001	50,000,000	54,511,000
14-NOV	14.000% 29-MAY-2025		12.927	1,200,000,000	1,293,924,000
14-NOV	14.000% 29-MAY-2025		12.698	25,000,000,000	27,035,500,000
14-NOV	14.000% 29-MAY-2025		12.689	25,000,000,000	27,038,500,000
14-NOV	14.000% 29-MAY-2025		12.698	25,000,000,000	27,035,500,000
14-NOV	14.000% 29-MAY-2025		13.500	2,900,000	3,104,247
14-NOV	14.000% 29-MAY-2025		12.689	25,000,000,000	27,038,500,000
14-NOV	15.000% 20-MAY-2032		14.505	500,000	546,000
14-NOV	16.000% 14-MAY-2037		15.260	5,000,000,000	5,573,000,000
14-NOV	16.000% 14-MAY-2037		15.000	177,000,000	200,010,000
14-NOV	16.000% 14-MAY-2037		15.270	4,000,000,000	4,456,080,000
14-NOV	16.000% 14-MAY-2037		15.000	2,500,000,000	2,825,000,000
14-NOV	16.000% 14-MAY-2037		14.534	259,000,000	300,067,040
14-NOV	16.000% 14-MAY-2037		15.270	5,000,000,000	5,570,100,000
14-NOV	16.000% 14-MAY-2037		15.020	5,000,000,000	5,644,000,000
14-NOV	16.000% 14-MAY-2037		14.407	85,800,000	100,086,558
14-NOV	16.000% 14-MAY-2037		14.510	68,000,000	78,880,000

14-NOV	16.000% 14-MAY-2037		15.000	5,000,000,000	5,650,000,000
14-NOV	16.000% 14-MAY-2037		15.270	4,000,000,000	4,456,080,000
14-NOV	16.000% 14-MAY-2037		15.000	5,500,000,000	6,215,000,000
14-NOV	16.000% 14-MAY-2037		15.020	4,500,000,000	5,079,600,000
14-NOV	16.000% 14-MAY-2037		15.000	5,000,000,000	5,650,000,000
14-NOV	16.000% 14-MAY-2037		15.020	3,500,000,000	3,950,800,000
14-NOV	17.750% 08-MAY-2042		16.000	100,000,000	118,374,666
14-NOV	14.000% 08-AUG-2024		12.651	30,000,000,000	31,368,000,000
14-NOV	18.500% 14-AUG-2042		14.556	50,000,000	64,274,000
14-NOV	18.500% 14-AUG-2042		15.050	5,000,000,000	6,240,300,000
14-NOV	18.500% 14-AUG-2042		15.100	5,000,000,000	6,221,900,000
14-NOV	18.500% 14-AUG-2042		15.060	2,344,300,000	2,924,092,276
14-NOV	18.500% 14-AUG-2042		15.300	5,000,000,000	6,149,300,000
14-NOV	13.500% 09-JUL-2026		13.400	1,000,000,000	1,047,690,000
14-NOV	16.375% 04-MAR-2032		14.500	1,344,300,000	1,500,023,712
14-NOV	14.375% 03-FEB-2033		14.858	500,000,000	505,310,000
14-NOV	14.375% 03-FEB-2033		14.800	54,300,000	55,030,335
14-NOV	14.375% 03-FEB-2033		14.775	2,000,000	2,029,400
14-NOV	14.375% 03-FEB-2033		15.020	1,000,000,000	1,002,790,000
14-NOV	14.375% 03-FEB-2033		14.740	285,300,000	289,976,067
14-NOV	16.000% 06-MAY-2027		14.011	25,000,000,000	26,388,750,000
14-NOV	16.000% 06-MAY-2027		14.011	25,000,000,000	26,388,750,000
14-NOV	16.000% 06-MAY-2027		15.000	122,000,000	125,479,440
14-NOV	14.125% 13-JAN-2028		14.550	15,000,000,000	15,477,900,000
14-NOV	17.000% 16-JAN-2025		11.800	50,000,000	55,489,000
14-NOV	14.125% 13-JAN-2028		15.001	4,800,000	4,888,000
			TTLS	361,126,900,000	377,331,547,395