

Government Securities Daily Secondary Market Report for 15 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
11/15/23	0.000% 28-MAR-2024	15.311	16.063	5,000,000,000	4,733,900,000
11/15/23	0.000% 28-MAR-2024	15.311	16.063	5,000,000,000	4,733,900,000
11/15/23	0.000% 01-FEB-2024	13.000	13.681	113,000,000	109,945,610
11/15/23	0.000% 07-NOV-2024	12.650	12.665	1,000,000,000	889,620,000
11/15/23	0.000% 09-MAY-2024	11.917	12.285	800,000,000	756,528,000
11/15/23	0.000% 24-OCT-2024	12.035	12.075	111,400,000	100,051,682
11/15/23	0.000% 07-NOV-2024	11.629	11.641	250,000,000	224,405,000
11/15/23	0.000% 07-NOV-2024	11.533	11.545	11,200,000	10,061,856
11/15/23	0.000% 14-MAR-2024	10.797	11.193	20,000,000,000	19,314,400,000
11/15/23	0.000% 28-MAR-2024	10.801	11.173	5,000,000,000	4,809,300,000
11/15/23	0.000% 28-MAR-2024	10.801	11.173	5,000,000,000	4,809,300,000
11/15/23	0.000% 14-MAR-2024	10.699	11.088	20,000,000,000	19,320,400,000
11/15/23	0.000% 23-MAY-2024	10.799	11.078	5,000,000,000	4,733,900,000
11/15/23	0.000% 23-MAY-2024	10.700	10.974	5,000,000,000	4,736,200,000
11/15/23	0.000% 14-MAR-2024	9.000	9.275	103,000,000	100,039,780
11/15/23	17.000% 03-APR-2031		15.300	8,000,000,000	8,713,840,000
11/15/23	17.500% 01-NOV-2040		15.170	1,000,000,000	1,224,360,000
11/15/23	17.500% 01-NOV-2040		15.430	1,000,000,000	1,206,980,000
11/15/23	13.500% 09-JUL-2026		13.000	250,000,000	264,210,000
11/15/23	14.125% 13-JAN-2028		14.000	1,000,000,000	1,049,100,000
11/15/23	14.125% 13-JAN-2028		14.000	500,000,000	524,550,000
11/15/23	17.000% 16-JAN-2025		12.214	30,000,000,000	33,165,600,000
11/15/23	17.500% 01-NOV-2040		15.170	4,000,000,000	4,897,440,000
11/15/23	13.500% 09-JUL-2026		13.000	250,000,000	264,210,000
11/15/23	14.250% 23-AUG-2029		14.750	10,000,000,000	10,101,100,000
11/15/23	16.000% 14-MAY-2037		15.300	2,000,000,000	2,225,440,000
11/15/23	18.500% 14-AUG-2042		15.997	100,000,000	118,205,000
11/15/23	18.500% 14-AUG-2042		16.000	100,000,000	118,185,000
11/15/23	16.000% 14-MAY-2037		15.020	135,000,000	152,448,750
11/15/23	16.000% 06-MAY-2027		13.000	2,800,000	3,036,656
11/15/23	16.000% 14-MAY-2037		15.030	135,000,000	152,367,750

11/15/23	14.000% 08-AUG-2024		11.701	3,300,000	3,473,382
11/15/23	14.375% 03-FEB-2033		15.250	1,000,000,000	992,230,000
11/15/23	14.000% 29-MAY-2025		12.709	4,000,000	4,326,560
11/15/23	14.375% 03-FEB-2033		14.510	5,000,000	5,140,800
11/15/23	14.000% 29-MAY-2025		13.250	25,000,000,000	26,855,250,000
11/15/23	14.375% 03-FEB-2033		14.774	500,000	507,550
11/15/23	16.000% 14-MAY-2037		14.750	10,000,000	11,456,000
11/15/23	14.375% 03-FEB-2033		14.980	2,000,000,000	2,010,240,000
11/15/23	16.000% 14-MAY-2037		15.150	7,000,000,000	7,850,640,000
11/15/23	14.125% 13-JAN-2028		14.550	1,500,000,000	1,548,390,000
11/15/23	13.500% 09-JUL-2026		13.400	500,000,000	524,030,000
11/15/23	14.000% 08-AUG-2024		12.483	20,000,000,000	20,942,200,000
11/15/23	17.500% 01-NOV-2040		15.430	4,000,000,000	4,827,920,000
11/15/23	16.000% 14-MAY-2037		15.147	7,000,000,000	7,851,900,000
11/15/23	16.000% 14-MAY-2037		15.200	7,000,000,000	7,830,060,000
11/15/23	14.375% 03-FEB-2033		15.100	2,043,000,000	2,041,692,480
11/15/23	14.000% 29-MAY-2025		13.250	25,000,000,000	26,855,250,000
11/15/23	16.000% 14-MAY-2037		14.510	988,000,000	1,146,524,600
11/15/23	14.250% 22-JUN-2034		14.150	284,000,000	300,074,400
11/15/23	14.250% 22-JUN-2034		14.500	14,500,000	15,048,390
11/15/23	14.250% 22-JUN-2034		15.100	700,000	704,781
11/15/23	14.250% 22-JUN-2034		15.100	2,000,000,000	2,013,660,000
11/15/23	14.000% 29-MAY-2025		12.711	25,000,000,000	27,040,250,000
11/15/23	16.000% 14-MAY-2037		15.200	1,500,000,000	1,677,870,000
11/15/23	16.375% 04-MAR-2032		16.260	9,700,000	10,013,601
11/15/23	16.000% 14-MAY-2037		15.200	5,000,000,000	5,592,900,000
11/15/23	16.625% 27-AUG-2026		13.000	179,100,000	200,006,343
11/15/23	17.000% 03-APR-2031		16.800	30,000,000	30,709,800
11/15/23	14.000% 29-MAY-2025		12.711	25,000,000,000	27,040,250,000
11/15/23	16.000% 14-MAY-2037		14.807	1,050,800,000	1,200,108,172
11/15/23	16.000% 14-MAY-2037		14.300	85,200,000	100,004,352
11/15/23	16.000% 14-MAY-2037		15.310	2,500,000,000	2,780,350,000
11/15/23	16.000% 14-MAY-2037		15.150	1,000,000	1,121,520
11/15/23	15.000% 18-JUN-2043		14.487	5,000,000	5,420,350

11/15/23	17.000% 03-APR-2031		15.360	7,200,000,000	7,822,872,000
11/15/23	14.000% 08-AUG-2024		12.021	15,000,000,000	15,754,650,000
11/15/23	15.000% 18-JUN-2043		15.000	350,000,000	367,825,500
11/15/23	14.000% 01-AUG-2024		12.166	10,000,000,000	10,516,900,000
			TTLS	329,125,200,000	347,334,995,665