

Government Securities Daily Secondary Market Report for 16 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
16-NOV	0.000% 07-NOV-2024	12.686	12.703	250,000,000	222,405,000
16-NOV	0.000% 26-SEP-2024	12.539	12.644	727,500,000	656,459,625
16-NOV	0.000% 26-SEP-2024	12.510	12.614	727,500,000	656,612,400
16-NOV	0.000% 29-AUG-2024	12.400	12.561	951,000,000	866,513,160
16-NOV	0.000% 29-AUG-2024	12.369	12.529	951,000,000	866,703,360
16-NOV	0.000% 14-MAR-2024	12.000	12.492	5,200,000	5,004,220
16-NOV	0.000% 10-OCT-2024	12.400	12.473	63,300,000	56,936,451
16-NOV	0.000% 11-APR-2024	12.000	12.433	3,000,000	2,861,700
16-NOV	0.000% 09-MAY-2024	11.999	12.374	1,000,000,000	945,600,000
16-NOV	0.000% 07-NOV-2024	11.661	11.676	250,000,000	224,405,000
16-NOV	0.000% 14-MAR-2024	11.000	11.412	10,000,000,000	9,653,800,000
16-NOV	0.000% 11-APR-2024	10.999	11.363	10,000,000,000	9,575,800,000
16-NOV	0.000% 09-MAY-2024	10.998	11.314	10,000,000,000	9,499,100,000
16-NOV	0.000% 14-MAR-2024	10.891	11.296	10,000,000,000	9,657,100,000
16-NOV	0.000% 11-APR-2024	10.891	11.248	10,000,000,000	9,579,800,000
16-NOV	0.000% 09-MAY-2024	10.892	11.201	10,000,000,000	9,503,700,000
16-NOV	0.000% 04-JAN-2024	10.500	10.990	5,000,000	4,930,500
16-NOV	0.000% 28-MAR-2024	10.500	10.854	80,000,000	77,052,000
16-NOV	0.000% 07-DEC-2023	9.999	10.484	40,000,000,000	39,771,200,000
16-NOV	0.000% 09-MAY-2024	10.000	10.260	104,800,000	100,005,400
16-NOV	0.000% 08-FEB-2024	9.752	10.124	1,000,000,000	978,050,000
16-NOV	0.000% 08-FEB-2024	9.752	10.124	1,000,000,000	978,050,000
16-NOV	16.000% 14-MAY-2037		14.200	279,600,000	330,101,352
16-NOV	16.000% 14-MAY-2037		15.100	15,000,000	16,873,950
16-NOV	14.000% 29-MAY-2025		12.704	25,000,000,000	27,051,750,000
16-NOV	14.000% 29-MAY-2025		12.704	25,000,000,000	27,051,750,000
16-NOV	18.500% 14-AUG-2042		15.450	2,870,000,000	3,501,859,200
16-NOV	14.375% 03-FEB-2033		14.750	100,000,000	101,669,000
16-NOV	16.000% 14-MAY-2037		15.610	3,400,000,000	3,724,190,000
16-NOV	14.375% 03-FEB-2033		15.000	330,000,000	331,501,500
16-NOV	14.250% 22-JUN-2034		16.024	14,000,000	13,472,060

16-NOV	16.000% 14-MAY-2037		15.200	1,000,000,000	1,119,030,000
16-NOV	14.000% 29-MAY-2025		12.691	25,000,000,000	27,056,250,000
16-NOV	14.000% 01-AUG-2024		12.175	10,000,000,000	10,519,600,000
16-NOV	16.000% 14-MAY-2037		15.195	1,400,000,000	1,567,048,000
16-NOV	16.000% 14-MAY-2037		15.600	4,000,000,000	4,383,680,000
16-NOV	18.500% 14-AUG-2042		14.900	100,000,000	126,021,000
16-NOV	14.000% 01-AUG-2024		12.171	10,000,000,000	10,520,000,000
16-NOV	16.000% 14-MAY-2037		15.200	500,000,000	559,515,000
16-NOV	16.375% 04-MAR-2032		14.500	1,400,000,000	1,563,375,290
16-NOV	16.000% 14-MAY-2037		14.687	147,900,000	170,070,210
16-NOV	16.000% 14-MAY-2037		15.610	3,600,000,000	3,943,260,000
16-NOV	15.000% 18-JUN-2043		15.100	95,700,000	100,016,070
16-NOV	18.500% 14-AUG-2042		15.450	130,000,000	158,620,800
16-NOV	16.000% 14-MAY-2037		15.600	3,000,000,000	3,287,760,000
16-NOV	17.500% 01-NOV-2040		15.120	77,600,000	95,312,200
16-NOV	15.000% 18-JUN-2043		15.250	15,000,000	15,537,787
16-NOV	14.250% 22-JUN-2034		14.107	217,100,000	229,980,543
16-NOV	14.250% 22-JUN-2034		14.000	4,700,000	5,006,487
16-NOV	16.000% 14-MAY-2037		14.800	1,000,000,000	1,142,989,167
16-NOV	14.000% 29-MAY-2025		12.691	25,000,000,000	27,056,250,000
16-NOV	14.375% 03-FEB-2033		15.000	10,000,000	10,045,500
16-NOV	14.250% 22-JUN-2034		14.000	18,800,000	20,025,948
16-NOV	14.375% 03-FEB-2033		14.800	42,300,000	42,902,775
16-NOV	16.375% 04-MAR-2032		14.950	1,400,000,000	1,532,020,000
16-NOV	13.500% 09-JUL-2026		13.520	30,000,000,000	31,374,900,000
16-NOV	18.500% 14-AUG-2042		15.200	100,000,000	123,808,000
16-NOV	16.000% 14-MAY-2037		15.300	3,000,000,000	3,339,510,000
16-NOV	17.500% 01-NOV-2040		15.150	77,600,000	95,153,896
16-NOV	18.500% 14-AUG-2042		16.001	6,500,000	7,685,000
16-NOV	14.375% 03-FEB-2033		14.650	200,000,000	204,322,000
			TTLS	285,670,100,000	296,374,951,551