

**Government Securities Daily Secondary Market Report for 17 November 2023**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
17-NOV	0.000% 24-OCT-2024	12.561	12.609	111,800,000	100,027,460
17-NOV	0.000% 09-MAY-2024	11.899	12.270	48,000,000	45,423,360
17-NOV	0.000% 09-MAY-2024	11.899	12.270	300,000,000	283,896,000
17-NOV	0.000% 24-OCT-2024	12.105	12.150	111,400,000	100,051,682
17-NOV	0.000% 09-MAY-2024	11.001	11.318	300,000,000	285,051,000
17-NOV	0.000% 28-MAR-2024	10.800	11.176	5,000,000,000	4,812,050,000
17-NOV	0.000% 28-MAR-2024	10.797	11.173	5,000,000,000	4,812,100,000
17-NOV	0.000% 14-MAR-2024	10.698	11.090	20,000,000,000	19,331,400,000
17-NOV	0.000% 14-MAR-2024	10.695	11.087	20,000,000,000	19,331,600,000
17-NOV	0.000% 23-MAY-2024	10.699	10.976	5,000,000,000	4,738,850,000
17-NOV	0.000% 23-MAY-2024	10.697	10.974	5,000,000,000	4,738,900,000
17-NOV	0.000% 18-JAN-2024	9.798	10.205	40,000,000	39,345,200
17-NOV	16.000% 14-MAY-2037		15.120	3,000,000,000	3,372,600,000
17-NOV	16.000% 14-MAY-2037		15.023	5,000,000,000	5,650,000,000
17-NOV	16.000% 14-MAY-2037		14.750	8,800,000	10,089,112
17-NOV	16.000% 14-MAY-2037		15.015	1,770,000,000	2,000,896,500
17-NOV	15.000% 20-MAY-2032		15.000	173,400,000	185,444,364
17-NOV	15.000% 20-MAY-2032		15.009	233,900,000	250,048,456
17-NOV	14.000% 01-AUG-2024		12.183	10,000,000,000	10,522,600,000
17-NOV	15.000% 20-MAY-2032		15.030	37,500,000	40,051,500
17-NOV	15.000% 20-MAY-2032		15.000	37,600,000	40,211,696
17-NOV	14.000% 29-MAY-2025		13.250	20,000,000,000	21,499,400,000
17-NOV	14.000% 29-MAY-2025		13.250	20,000,000,000	21,499,400,000
17-NOV	14.000% 29-MAY-2025		13.258	25,000,000,000	26,871,500,000
17-NOV	14.000% 29-MAY-2025		13.258	25,000,000,000	26,871,500,000
17-NOV	17.500% 01-NOV-2040		15.450	77,000,000	92,912,050
17-NOV	17.500% 01-NOV-2040		14.800	9,800,000	12,258,624
17-NOV	17.500% 01-NOV-2040		16.000	4,300,000	5,037,149
17-NOV	17.500% 01-NOV-2040		15.917	77,000,000	90,602,050
17-NOV	17.500% 01-NOV-2040		15.450	77,000,000	92,912,050

17-NOV	16.000% 14-NOV-2030		14.900	900,000,000	1,011,744,000
17-NOV	16.000% 14-NOV-2030		14.850	2,655,100,000	2,990,624,987
17-NOV	14.250% 22-JUN-2034		15.048	247,500,000	250,041,825
17-NOV	14.250% 22-JUN-2034		14.100	283,000,000	300,013,960
17-NOV	14.375% 03-FEB-2033		14.246	5,000,000	5,211,050
17-NOV	14.375% 03-FEB-2033		14.350	144,700,000	150,049,559
17-NOV	14.375% 03-FEB-2033		14.247	110,000,000	114,643,100
17-NOV	14.375% 03-FEB-2033		14.400	100,000,000	103,445,000
17-NOV	14.375% 03-FEB-2033		14.400	500,000,000	517,225,000
17-NOV	14.375% 03-FEB-2033		15.150	20,900,000	20,853,602
17-NOV	14.375% 03-FEB-2033		14.246	180,000,000	187,597,800
17-NOV	14.375% 03-FEB-2033		14.246	233,000,000	242,834,930
17-NOV	14.375% 03-FEB-2033		14.246	80,000,000	83,376,800
17-NOV	14.125% 13-JAN-2028		14.620	30,000,000,000	30,927,900,000
17-NOV	17.000% 16-JAN-2025		12.219	30,000,000,000	33,185,700,000
17-NOV	17.000% 16-JAN-2025		12.284	30,000,000,000	33,164,100,000
17-NOV	14.250% 23-AUG-2029		14.771	10,000,000,000	10,101,100,000
17-NOV	14.250% 23-AUG-2029		14.500	500,000,000	510,180,000
17-NOV	14.250% 23-AUG-2029		15.826	300,000,000	291,468,000
17-NOV	16.000% 14-MAY-2037		15.100	200,000,000	225,076,000
17-NOV	16.000% 14-MAY-2037		15.100	100,000,000	112,538,000
17-NOV	16.000% 14-MAY-2037		15.100	210,000,000	236,329,800
17-NOV	16.000% 14-MAY-2037		15.300	3,000,000,000	3,340,860,000
17-NOV	14.000% 08-AUG-2024		12.456	20,000,000,000	20,959,800,000
17-NOV	14.000% 08-AUG-2024		12.493	20,000,000,000	20,954,800,000
17-NOV	15.000% 18-JUN-2043		14.487	80,000,000	86,792,800
17-NOV	15.000% 18-JUN-2043		14.983	11,600,000	12,212,944
17-NOV	15.000% 18-JUN-2043		14.750	1,200,000	1,281,216
17-NOV	15.000% 18-JUN-2043		14.535	660,000,000	713,961,600
17-NOV	18.500% 14-AUG-2042		15.000	400,000	501,300
17-NOV	18.500% 14-AUG-2042		16.300	87,700,000	102,004,747
17-NOV	15.000% 20-MAY-2032		15.039	35,600,000	38,007,272
			<b>TTLS</b>	<b>322,063,200,000</b>	<b>338,668,433,545</b>