

Government Securities Daily Secondary Market Report for 20 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
20-NOV	0.000% 07-NOV-2024	12.850	12.876	3,000,000,000	2,668,380,000
20-NOV	0.000% 01-AUG-2024	12.618	12.854	22,000,000,000	20,217,780,000
20-NOV	0.000% 18-JUL-2024	12.569	12.834	40,000,000,000	36,934,800,000
20-NOV	0.000% 09-MAY-2024	11.851	12.225	528,000,000	500,227,200
20-NOV	0.000% 09-MAY-2024	11.801	12.172	528,000,000	500,338,080
20-NOV	0.000% 07-NOV-2024	12.102	12.125	6,800,000	6,087,496
20-NOV	0.000% 09-MAY-2024	11.499	11.852	48,000,000	45,546,240
20-NOV	0.000% 14-MAR-2024	10.988	11.407	10,000,000,000	9,665,400,000
20-NOV	0.000% 11-APR-2024	10.987	11.357	10,000,000,000	9,587,300,000
20-NOV	0.000% 09-MAY-2024	10.984	11.305	10,000,000,000	9,510,600,000
20-NOV	0.000% 28-MAR-2024	10.783	11.163	5,000,000,000	4,816,450,000
20-NOV	0.000% 14-MAR-2024	10.682	11.078	20,000,000,000	19,348,800,000
20-NOV	0.000% 23-MAY-2024	10.684	10.965	5,000,000,000	4,743,150,000
20-NOV	0.000% 04-JAN-2024	9.918	10.360	52,500,000	51,865,800
20-NOV	0.000% 07-DEC-2023	9.879	10.358	40,000,000,000	39,816,800,000
20-NOV	0.000% 07-DEC-2023	9.640	10.097	55,000,000,000	54,754,150,000
20-NOV	0.000% 23-NOV-2023	6.086	6.274	40,000,000,000	39,980,000,000
20-NOV	16.000% 14-MAY-2037		15.100	94,000,000	105,913,560
20-NOV	16.000% 14-MAY-2037		15.250	1,500,000	1,676,835
20-NOV	16.000% 14-MAY-2037		15.100	2,000,000,000	2,253,480,000
20-NOV	16.000% 14-MAY-2037		15.100	1,900,000,000	2,140,806,000
20-NOV	16.000% 14-MAY-2037		15.250	2,000,000,000	2,235,780,000
20-NOV	14.000% 29-MAY-2025		12.703	25,000,000,000	27,088,750,000
20-NOV	14.000% 29-MAY-2025		12.703	25,000,000,000	27,088,750,000
20-NOV	14.250% 22-JUN-2034		14.423	143,700,000	150,012,741
20-NOV	16.375% 04-MAR-2032		15.800	19,000,000	20,055,260
20-NOV	16.375% 04-MAR-2032		14.950	268,000,000	293,738,720
20-NOV	16.375% 04-MAR-2032		14.475	44,700,000	50,048,802
20-NOV	16.375% 04-MAR-2032		14.500	268,000,000	299,735,425
20-NOV	14.375% 03-FEB-2033		14.350	100,000,000	103,815,000
20-NOV	14.375% 03-FEB-2033		14.650	300,000,000	306,960,000

20-NOV	14.125% 13-JAN-2028		14.400	10,000,000	10,388,000
20-NOV	14.125% 13-JAN-2028		14.520	20,000,000,000	20,703,200,000
20-NOV	14.125% 13-JAN-2028		14.575	25,000,000,000	25,837,500,000
20-NOV	14.125% 13-JAN-2028		12.918	10,000,000	10,852,000
20-NOV	14.125% 13-JAN-2028		14.575	25,000,000,000	25,837,500,000
20-NOV	15.000% 18-JUN-2043		15.000	7,000,000,000	7,371,140,000
20-NOV	15.000% 18-JUN-2043		15.000	5,600,000,000	5,896,912,000
20-NOV	15.000% 18-JUN-2043		15.020	100,000,000	105,176,029
20-NOV	15.000% 18-JUN-2043		15.000	63,000,000	66,340,260
20-NOV	15.000% 18-JUN-2043		15.020	4,099,100,000	4,311,269,416
20-NOV	15.000% 18-JUN-2043		15.000	300,000,000	315,906,000
20-NOV	15.000% 18-JUN-2043		15.000	2,999,100,000	3,158,112,282
20-NOV	15.000% 18-JUN-2043		15.020	4,500,000,000	4,732,920,000
20-NOV	14.250% 23-AUG-2029		14.600	1,000,000,000	1,017,740,000
20-NOV	18.500% 14-AUG-2042		14.740	15,700,000	20,006,981
20-NOV	14.000% 01-AUG-2024		12.185	10,000,000,000	10,532,700,000
20-NOV	16.000% 14-MAY-2037		14.450	140,000,000	163,307,200
			TTLS	424,139,100,000	425,378,167,327