

Government Securities Daily Secondary Market Report for 02 November 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
02-NOV	0.000% 23-NOV-2023	8.313	8.647	40,000,000,000	39,809,600,000
02-NOV	0.000% 07-DEC-2023	8.580	8.920	56,000,000,000	55,543,040,000
02-NOV	0.000% 01-FEB-2024	10.978	11.438	7,000,000,000	6,813,520,000
02-NOV	0.000% 16-FEB-2024	10.976	11.410	3,000,000,000	2,907,330,000
02-NOV	0.000% 29-FEB-2024	12.002	12.494	10,000,000	9,623,438
02-NOV	0.000% 14-MAR-2024	10.977	11.364	10,000,000,000	9,615,400,000
02-NOV	0.000% 14-MAR-2024	10.001	10.322	20,000,000,000	19,296,800,000
02-NOV	0.000% 23-MAY-2024	12.400	12.740	10,000,000	9,354,849
02-NOV	0.000% 29-AUG-2024	12.190	12.316	244,400,000	222,076,504
02-NOV	0.000% 12-SEP-2024	12.952	13.064	50,000,000	44,972,945
02-NOV	0.000% 12-SEP-2024	12.392	12.494	30,000,000,000	27,101,700,000
02-NOV	14.000% 01-AUG-2024		12.799	8,000,000	8,342,299
02-NOV	14.000% 08-AUG-2024		12.799	8,000,000	8,322,418
02-NOV	14.000% 29-MAY-2025		13.000	12,000,000	12,873,600
02-NOV	14.000% 29-MAY-2025		12.800	25,000,000,000	26,890,250,000

02-NOV	14.000% 29-MAY-2025		12.800	25,000,000,000	26,890,250,000
02-NOV	14.000% 29-MAY-2025		13.000	600,000,000	643,680,000
02-NOV	14.000% 29-MAY-2025		13.000	5,000,000,000	5,364,000,000
02-NOV	14.000% 29-MAY-2025		13.000	1,000,000,000	1,072,800,000
02-NOV	14.000% 29-MAY-2025		12.901	25,000,000,000	26,854,500,000
02-NOV	14.000% 29-MAY-2025		13.000	9,300,000	9,977,040
02-NOV	14.000% 29-MAY-2025		13.000	24,700,000,000	26,498,160,000
02-NOV	14.000% 29-MAY-2025		13.000	5,000,000,000	5,364,000,000
02-NOV	14.000% 29-MAY-2025		12.503	10,000,000	10,798,000
02-NOV	14.000% 29-MAY-2025		13.000	5,000,000,000	5,364,000,000
02-NOV	14.000% 29-MAY-2025		13.000	60,500,000	64,904,400
02-NOV	14.000% 29-MAY-2025		12.901	25,000,000,000	26,854,500,000
02-NOV	13.500% 09-JUL-2026		13.250	1,000,000,000	1,046,540,000
02-NOV	13.500% 09-JUL-2026		14.000	20,000,000	20,601,841
02-NOV	16.625% 27-AUG-2026		12.500	17,800,000	20,006,666
02-NOV	16.000% 06-MAY-2027		14.500	37,000,000	41,331,167
02-NOV	14.125% 13-JAN-2028		14.500	1,000,000,000	1,028,620,000

02-NOV	14.125% 13-JAN-2028		14.750	40,000,000	40,841,100
02-NOV	14.125% 13-JAN-2028		14.400	1,000,000,000	1,031,680,000
02-NOV	14.125% 13-JAN-2028		14.400	1,000,000,000	1,031,680,000
02-NOV	14.125% 13-JAN-2028		14.450	1,000,000,000	1,030,150,000
02-NOV	14.250% 23-AUG-2029		15.200	161,700,000	159,790,323
02-NOV	14.250% 23-AUG-2029		13.550	285,300,000	300,058,569
02-NOV	16.375% 04-MAR-2032		15.300	7,500,000,000	8,034,374,999
02-NOV	14.375% 03-FEB-2033		14.250	5,600,000	5,802,384
02-NOV	14.375% 03-FEB-2033		15.000	100,000,000	99,898,000
02-NOV	14.375% 03-FEB-2033		14.900	1,000,000,000	1,003,820,000
02-NOV	14.375% 03-FEB-2033		14.500	58,700,000	60,080,624
02-NOV	14.375% 03-FEB-2033		14.970	15,000,000	15,006,450
02-NOV	14.375% 03-FEB-2033		14.930	5,000,000,000	5,011,850,000
02-NOV	14.375% 03-FEB-2033		14.650	500,000,000	508,035,000
02-NOV	14.375% 03-FEB-2033		15.000	50,000,000	49,949,000
02-NOV	14.375% 03-FEB-2033		14.260	289,700,000	300,022,011
02-NOV	14.375% 03-FEB-2033		14.900	1,000,000,000	1,003,820,000

02-NOV	14.375% 03-FEB-2033		15.000	13,000,000,000	12,986,740,000
02-NOV	14.250% 22-JUN-2034		15.200	3,000,000,000	2,989,740,000
02-NOV	14.250% 22-JUN-2034		14.047	94,600,000	100,000,714
02-NOV	14.250% 22-JUN-2034		15.150	3,000,000,000	2,997,270,000
02-NOV	14.250% 22-JUN-2034		14.500	581,100,000	600,072,915
02-NOV	16.250% 08-NOV-2035		15.010	99,700,000	113,634,072
02-NOV	16.250% 08-NOV-2035		15.000	99,700,000	113,691,898
02-NOV	16.000% 14-MAY-2037		15.300	3,000,000,000	3,320,640,000
02-NOV	16.000% 14-MAY-2037		15.350	721,500,000	796,507,140
02-NOV	16.000% 14-MAY-2037		15.000	7,500,000,000	8,434,650,000
02-NOV	16.000% 14-MAY-2037		15.300	5,000,000,000	5,534,400,000
02-NOV	16.000% 14-MAY-2037		15.250	350,000,000	388,430,000
02-NOV	16.000% 14-MAY-2037		15.020	3,400,000,000	3,819,662,000
02-NOV	16.000% 14-MAY-2037		15.300	5,000,000,000	5,534,400,000
02-NOV	16.000% 14-MAY-2037		15.020	4,100,000,000	4,606,063,000
02-NOV	17.500% 01-NOV-2040		15.510	5,000,000,000	5,976,650,000
02-NOV	18.500% 14-AUG-2042		14.706	131,000,000	166,098,830

02-NOV	18.500% 14-AUG-2042		15.910	5,298,000,000	6,259,110,180
02-NOV	18.500% 14-AUG-2042		15.510	12,000,000,000	14,507,520,000
02-NOV	18.500% 14-AUG-2042		15.900	4,818,000,000	5,695,309,620
02-NOV	18.500% 14-AUG-2042		15.300	100,000,000	122,389,000
02-NOV	18.500% 14-AUG-2042		15.900	5,000,000,000	5,910,450,000
02-NOV	18.500% 14-AUG-2042		15.910	4,520,000,000	5,339,973,200
02-NOV	15.000% 18-JUN-2043		15.510	5,000,000,000	5,071,700,000
02-NOV	15.000% 18-JUN-2043		14.440	300,000,000	324,549,000
02-NOV	15.000% 18-JUN-2043		14.550	186,100,000	199,966,311
Total				420,102,700,000	437,038,351,507