

Government Securities Daily Secondary Market Report for 06 November 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY (%p.a)	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
06-NOV	0.000% 23-NOV-2023	9.402	9.836	40,000,000,000	39,825,600,000
06-NOV	0.000% 07-DEC-2023	11.104	11.685	5,000,000	4,953,288
06-NOV	0.000% 04-JAN-2024	10.002	10.431	3,902,000,000	3,839,919,180
06-NOV	0.000% 11-JAN-2024	9.747	10.145	25,000,000	24,567,000
06-NOV	0.000% 01-FEB-2024	9.004	9.317	334,700,000	327,667,953
06-NOV	0.000% 01-FEB-2024	9.004	9.317	334,700,000	327,667,953
06-NOV	0.000% 29-FEB-2024	10.499	10.881	40,000,000	38,719,200
06-NOV	0.000% 11-APR-2024	11.999	12.412	10,600,000	10,079,752
06-NOV	0.000% 18-JUL-2024	12.550	12.783	40,000,000,000	36,775,600,000
06-NOV	0.000% 18-JUL-2024	12.513	12.745	40,000,000,000	36,784,400,000
06-NOV	0.000% 01-AUG-2024	12.749	12.959	9,519,000,000	8,701,413,090
06-NOV	0.000% 01-AUG-2024	12.613	12.818	15,000,000,000	13,724,250,000
06-NOV	0.000% 01-AUG-2024	12.600	12.805	22,000,000,000	20,130,660,000
06-NOV	0.000% 29-AUG-2024	12.800	12.949	8,700,000,000	7,879,329,000
06-NOV	0.000% 12-SEP-2024	12.558	12.672	50,000,000,000	45,167,000,000
06-NOV	0.000% 12-SEP-2024	12.394	12.505	30,000,000,000	27,134,400,000
06-NOV	0.000% 12-SEP-2024	11.071	11.159	200,000	182,760
06-NOV	0.000% 26-SEP-2024	12.962	13.051	50,000,000,000	44,826,500,000
06-NOV	0.000% 26-SEP-2024	11.068	11.133	200,000	182,058
06-NOV	0.000% 10-OCT-2024	12.500	12.554	100,000,000	89,598,000
06-NOV	0.000% 24-OCT-2024	12.750	12.775	500,000,000	445,115,000
06-NOV	0.000% 24-OCT-2024	10.999	11.019	300,000	271,155
06-NOV	0.000% 24-OCT-2024	10.999	11.019	33,300,000	30,098,205
06-NOV	14.000% 08-AUG-2024		13.350	200,000,000	207,566,000
06-NOV	14.000% 08-AUG-2024		12.619	25,000,000,000	26,075,250,000
06-NOV	14.000% 08-AUG-2024		12.619	25,000,000,000	26,075,250,000
06-NOV	14.000% 08-AUG-2024		12.650	25,000,000,000	26,069,750,000
06-NOV	14.000% 08-AUG-2024		12.650	25,000,000,000	26,069,750,000
06-NOV	14.000% 29-MAY-2025		13.300	59,800,000	63,993,176

06-NOV	14.000% 29-MAY-2025		12.800	9,300,000	10,016,751
06-NOV	14.000% 29-MAY-2025		12.576	277,800,000	300,079,560
06-NOV	14.000% 29-MAY-2025		12.712	25,000,000,000	26,957,500,000
06-NOV	14.000% 29-MAY-2025		12.712	25,000,000,000	26,957,500,000
06-NOV	14.000% 29-MAY-2025		12.500	30,000,000	32,438,400
06-NOV	13.500% 09-JUL-2026		13.150	161,000,000	169,085,420
06-NOV	13.500% 09-JUL-2026		13.000	2,000,000,000	2,107,100,000
06-NOV	16.000% 06-MAY-2027		13.615	25,000,000,000	28,586,250,000
06-NOV	16.000% 06-MAY-2027		13.615	25,000,000,000	28,586,250,000
06-NOV	16.000% 06-MAY-2027		13.810	1,100,000,000	1,251,756,000
06-NOV	14.125% 13-JAN-2028		14.800	1,200,000	1,225,344
06-NOV	17.000% 03-APR-2031		14.768	10,000,000	11,100,200
06-NOV	16.375% 04-MAR-2032		15.300	47,000,000	50,430,168
06-NOV	16.375% 04-MAR-2032		15.800	19,100,000	20,043,158
06-NOV	16.375% 04-MAR-2032		15.500	4,800,000	5,104,560
06-NOV	15.000% 20-MAY-2032		15.327	48,800,000	51,213,290
06-NOV	14.375% 03-FEB-2033		14.925	223,000,000	223,938,830
06-NOV	14.375% 03-FEB-2033		14.500	195,100,000	199,997,010
06-NOV	14.375% 03-FEB-2033		14.500	50,000,000	51,255,000
06-NOV	14.375% 03-FEB-2033		14.800	650,000,000	656,675,500
06-NOV	14.375% 03-FEB-2033		14.104	100,000,000	104,518,000
06-NOV	14.375% 03-FEB-2033		14.980	5,000,000,000	5,007,650,000
06-NOV	14.375% 03-FEB-2033		14.925	4,857,000,000	4,877,447,970
06-NOV	14.375% 03-FEB-2033		14.500	80,000,000	82,008,000
06-NOV	14.375% 03-FEB-2033		14.900	780,000,000	784,212,000
06-NOV	14.375% 03-FEB-2033		14.400	35,000,000	36,053,850
06-NOV	14.375% 03-FEB-2033		14.104	34,000,000	35,536,120
06-NOV	14.375% 03-FEB-2033		14.900	35,000,000	35,189,000
06-NOV	14.375% 03-FEB-2033		14.400	194,000,000	199,841,340
06-NOV	14.375% 03-FEB-2033		14.920	35,000,000	35,155,400
06-NOV	14.250% 22-JUN-2034		15.142	1,000,000,000	1,001,100,000

06-NOV	14.250% 22-JUN-2034		14.633	136,300,000	140,012,812
06-NOV	14.250% 22-JUN-2034		14.823	196,600,000	200,009,044
06-NOV	16.000% 14-MAY-2037		14.800	15,000,000	17,077,650
06-NOV	16.000% 14-MAY-2037		15.200	2,000,000,000	2,229,060,000
06-NOV	16.000% 14-MAY-2037		15.100	170,000,000	190,474,800
06-NOV	17.500% 01-NOV-2040		15.750	500,000	590,885
06-NOV	18.500% 14-AUG-2042		15.700	1,000,000	1,197,720
06-NOV	18.500% 14-AUG-2042		15.250	6,000,000,000	7,376,880,000
06-NOV	18.500% 14-AUG-2042		15.500	6,000,000,000	7,269,900,000
06-NOV	18.500% 14-AUG-2042		15.490	6,000,000,000	7,274,160,000
06-NOV	15.000% 18-JUN-2043		15.300	50,000,000	51,431,500
06-NOV	15.000% 18-JUN-2043		14.770	15,000,000	15,927,150
06-NOV	15.000% 18-JUN-2043		14.363	50,000,000	54,431,500
06-NOV	15.000% 18-JUN-2043		14.363	9,100,000	9,906,533
06-NOV	15.000% 18-JUN-2043		14.363	21,000,000	22,861,230
06-NOV	15.000% 18-JUN-2043		15.000	220,000,000	230,377,400
06-NOV	15.000% 18-JUN-2043		14.826	28,400,000	30,053,448
06-NOV	15.000% 18-JUN-2043		14.364	50,000,000	54,431,500
06-NOV	15.000% 18-JUN-2043		14.364	29,000,000	31,570,270
06-NOV	15.000% 18-JUN-2043		15.300	50,000,000	51,431,524
06-NOV	15.000% 18-JUN-2043		14.312	100,000	109,209
TOTAL				548,783,900,000	