

Government Securities Daily Secondary Market Report for 07 November 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY (%p.a)	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
07-NOV	0.000% 12-SEP-2024	12.745	12.864	10,000,000	9,023,288
07-NOV	0.000% 24-OCT-2024	12.650	12.677	4,000,000,000	3,565,080,000
07-NOV	0.000% 24-OCT-2024	12.500	12.527	85,000,000	75,855,700
07-NOV	0.000% 24-OCT-2024	12.500	12.527	394,000,000	351,613,480
07-NOV	0.000% 24-OCT-2024	12.500	12.527	1,021,000,000	911,160,820
07-NOV	0.000% 14-MAR-2024	10.987	11.383	10,000,000,000	9,629,000,000
07-NOV	0.000% 14-MAR-2024	10.975	11.370	10,000,000,000	9,629,400,000
07-NOV	0.000% 11-APR-2024	10.999	11.348	10,000,000,000	9,551,000,000
07-NOV	0.000% 28-MAR-2024	10.975	11.346	5,000,000,000	4,795,250,000
07-NOV	0.000% 11-APR-2024	10.986	11.334	10,000,000,000	9,551,500,000
07-NOV	0.000% 09-MAY-2024	10.987	11.286	10,000,000,000	9,475,200,000
07-NOV	0.000% 23-MAY-2024	10.977	11.252	5,000,000,000	4,719,000,000
07-NOV	0.000% 14-MAR-2024	10.781	11.162	6,300,000	6,070,491
07-NOV	0.000% 07-DEC-2023	8.182	8.496	55,000,000,000	54,632,600,000
07-NOV	14.000% 29-MAY-2025		13.014	25,000,000,000	26,861,500,000
07-NOV	14.000% 29-MAY-2025		13.014	25,000,000,000	26,861,500,000
07-NOV	15.000% 20-MAY-2032		14.800	15,000,000	16,121,400
07-NOV	16.000% 14-MAY-2037		14.850	600,000,000	681,552,000
07-NOV	16.000% 14-MAY-2037		14.850	400,000,000	454,368,000
07-NOV	16.000% 14-MAY-2037		14.850	100,000,000	113,592,000
07-NOV	16.000% 14-MAY-2037		15.000	60,000,000	67,611,650
07-NOV	16.000% 14-MAY-2037		15.108	170,000,000	190,474,800
07-NOV	16.000% 14-MAY-2037		14.850	200,000,000	227,184,000
07-NOV	14.250% 23-AUG-2029		14.495	25,000,000,000	25,415,500,000
07-NOV	17.000% 16-JAN-2025		13.700	12,000,000	13,032,600
07-NOV	14.000% 08-AUG-2024		12.656	25,000,000,000	26,077,500,000
07-NOV	14.000% 08-AUG-2024		12.656	25,000,000,000	26,077,500,000
07-NOV	15.000% 18-JUN-2043		14.750	15,000,000	15,952,800
07-NOV	15.000% 18-JUN-2043		15.490	140,000,000	142,466,800
07-NOV	18.500% 14-AUG-2042		15.200	9,150,000,000	11,287,440,000
07-NOV	18.500% 14-AUG-2042		15.150	11,000,000	13,609,640

07-NOV	18.500% 14-AUG-2042		15.150	158,200,000	195,731,368
07-NOV	18.500% 14-AUG-2042		14.500	11,000,000	14,150,252
07-NOV	18.500% 14-AUG-2042		15.100	161,200,000	200,034,000
07-NOV	18.500% 14-AUG-2042		15.210	9,150,000,000	11,280,852,000
07-NOV	14.375% 03-FEB-2033		15.150	1,000,000,000	993,780,000
07-NOV	16.000% 06-MAY-2027		15.217	17,100,000	18,806,238
07-NOV	16.625% 27-AUG-2026		13.700	2,000,000	2,193,708
07-NOV	14.000% 29-MAY-2025		12.495	15,000,000	16,225,549
07-NOV	14.000% 29-MAY-2025		12.755	25,000,000,000	26,951,500,000
07-NOV	14.000% 29-MAY-2025		12.755	25,000,000,000	26,951,500,000
07-NOV	14.250% 22-JUN-2034		14.600	485,800,000	500,063,088
07-NOV	14.250% 22-JUN-2034		15.150	5,000,000	5,005,500
07-NOV	14.250% 22-JUN-2034		15.145	3,000,000,000	3,004,050,000
07-NOV	14.375% 03-FEB-2033		14.104	290,000,000	303,218,200
07-NOV	14.375% 03-FEB-2033		15.150	1,000,000,000	993,780,000
07-NOV	14.375% 03-FEB-2033		15.100	1,000,000,000	996,170,000
			Total	322,684,600,000	