

Government Securities Daily Secondary Market Report for 01 November 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
01-NOV	0.000% 21-DEC-2023	10.996	11.532	10,200,000	10,048,632
01-NOV	0.000% 29-FEB-2024	11.293	11.727	186,600,000	179,919,720
01-NOV	0.000% 25-APR-2024	11.850	12.214	316,400,000	299,298,580
01-NOV	0.000% 25-APR-2024	11.364	11.699	316,400,000	299,963,020
01-NOV	0.000% 09-MAY-2024	10.996	11.285	10,000,000,000	9,458,600,000
01-NOV	0.000% 24-OCT-2024	12.300	12.313	336,300,000	300,097,305
01-NOV	0.000% 24-OCT-2024	11.999	12.013	335,400,000	300,082,380
01-NOV	0.000% 24-OCT-2024	11.500	11.512	445,200,000	400,074,528
01-NOV	14.000% 08-AUG-2024		12.026	20,000,000,000	20,911,400,000
01-NOV	14.000% 08-AUG-2024		12.601	25,000,000,000	26,034,750,000
01-NOV	14.000% 08-AUG-2024		12.601	25,000,000,000	26,034,750,000
01-NOV	14.000% 29-MAY-2025		12.200	4,600,000	4,985,204
01-NOV	14.125% 13-JAN-2028		13.440	100,000,000	106,129,000
01-NOV	14.125% 13-JAN-2028		14.500	200,000,000	205,645,161
01-NOV	14.125% 13-JAN-2028		14.714	20,000,000,000	20,434,400,000
01-NOV	14.250% 23-AUG-2029		14.911	30,000,000,000	29,956,200,000
01-NOV	15.000% 20-MAY-2032		15.250	3,500,000,000	3,678,255,000
01-NOV	15.000% 20-MAY-2032		15.000	3,500,000,000	3,719,380,000
01-NOV	14.375% 03-FEB-2033		14.400	145,900,000	150,007,085
01-NOV	14.375% 03-FEB-2033		14.750	150,000,000	151,612,500
01-NOV	14.375% 03-FEB-2033		16.161	50,000,000	47,245,500
01-NOV	14.375% 03-FEB-2033		15.100	1,000,000,000	993,780,000
01-NOV	14.375% 03-FEB-2033		15.398	100,000,000	97,965,000
01-NOV	14.375% 03-FEB-2033		14.391	175,000,000	180,001,500
01-NOV	14.375% 03-FEB-2033		14.391	100,000,000	102,858,000
01-NOV	14.375% 03-FEB-2033		14.508	50,000,000	51,137,000
01-NOV	14.375% 03-FEB-2033		15.008	100,000,000	99,819,000
01-NOV	14.250% 22-JUN-2034		16.128	3,200,000	3,044,256
01-NOV	14.250% 22-JUN-2034		15.500	40,000,000	39,253,200
01-NOV	14.250% 22-JUN-2034		16.128	23,000,000	21,880,590
01-NOV	16.250% 08-NOV-2035		15.200	2,000,000,000	2,256,780,000
01-NOV	16.000% 14-MAY-2037		14.511	12,400,000	14,311,832

01-NOV	16.000% 14-MAY-2037		15.300	30,000,000,000	33,192,900,000
01-NOV	16.000% 14-MAY-2037		14.511	100,000,000	115,418,000
01-NOV	16.000% 14-MAY-2037		14.559	175,000,000	201,458,250
01-NOV	16.000% 14-MAY-2037		15.300	10,000,000,000	11,064,300,000
01-NOV	16.000% 14-MAY-2037		14.511	1,000,000,000	1,154,180,000
01-NOV	17.500% 01-NOV-2040		15.257	25,000,000	30,290,250
01-NOV	18.500% 14-AUG-2042		14.604	175,000,000	223,179,250
01-NOV	18.500% 14-AUG-2042		14.700	394,400,000	500,071,592
01-NOV	18.500% 14-AUG-2042		15.650	2,600,000	3,116,594
01-NOV	18.500% 14-AUG-2042		15.500	17,000,000	20,555,890
01-NOV	15.000% 18-JUN-2043		14.535	175,000,000	188,140,750
01-NOV	15.000% 18-JUN-2043		14.535	600,000,000	645,054,000
01-NOV	15.000% 18-JUN-2043		14.535	100,000,000	107,509,000
01-NOV	15.000% 18-JUN-2043		14.535	40,000,000	43,003,600
TOTAL				186,004,600,000	