

Government Securities Daily Secondary Market Report for 08 November 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY (%p.a)	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
08-NOV	0.000% 01-AUG-2024	12.750	12.964	4,801,000,000	4,391,426,690
08-NOV	0.000% 04-JUL-2024	12.501	12.767	4,058,000,000	3,750,971,720
08-NOV	0.000% 11-JAN-2024	11.737	12.319	3,000,000	2,939,507
08-NOV	0.000% 24-OCT-2024	12.000	12.027	50,000,000	44,827,000
08-NOV	0.000% 14-MAR-2024	11.086	11.491	20,000,000,000	19,257,200,000
08-NOV	0.000% 26-SEP-2024	11.171	11.240	200,000	182,008
08-NOV	0.000% 24-OCT-2024	11.000	11.022	62,000,000	56,069,080
08-NOV	0.000% 24-OCT-2024	11.000	11.022	7,800,000	7,053,852
08-NOV	0.000% 24-OCT-2024	11.000	11.022	11,100,000	10,038,174
08-NOV	0.000% 29-FEB-2024	9.921	10.265	200,000	194,040
08-NOV	0.000% 29-FEB-2024	9.585	9.906	3,000,000	2,913,540
08-NOV	0.000% 29-FEB-2024	9.500	9.815	700,000	680,001
08-NOV	0.000% 14-MAR-2024	9.345	9.632	32,100,000	31,089,171
08-NOV	0.000% 29-FEB-2024	9.001	9.284	113,100,000	110,033,859
08-NOV	0.000% 29-FEB-2024	9.001	9.284	10,300,000	10,020,767
08-NOV	0.000% 24-OCT-2024	3.086	3.088	3,000,000	2,913,540
08-NOV	14.250% 23-AUG-2029		14.498	25,000,000,000	25,422,750,000
08-NOV	17.000% 16-JAN-2025		13.500	2,000,000	2,177,300
08-NOV	17.000% 03-APR-2031		14.750	4,500,000	5,002,875
08-NOV	14.125% 13-JAN-2028		14.000	5,700,000	5,964,309
08-NOV	14.375% 03-FEB-2033		14.500	5,000,000,000	5,129,450,000
08-NOV	14.375% 03-FEB-2033		15.050	3,000,000,000	2,996,880,000
08-NOV	14.375% 03-FEB-2033		14.520	8,000,000,000	8,199,120,000
08-NOV	14.375% 03-FEB-2033		14.660	50,000,000	50,897,000
08-NOV	14.375% 03-FEB-2033		14.750	25,000,000	25,338,000
08-NOV	14.375% 03-FEB-2033		15.050	2,000,000,000	1,997,920,000
08-NOV	14.375% 03-FEB-2033		14.520	4,000,000,000	4,099,560,000
08-NOV	14.375% 03-FEB-2033		14.500	7,000,000,000	7,181,230,000
08-NOV	14.375% 03-FEB-2033		14.199	19,000,000	19,780,330
08-NOV	14.375% 03-FEB-2033		14.199	150,000,000	156,160,500
08-NOV	14.375% 03-FEB-2033		14.500	50,000,000	51,294,000

08-NOV	14.875% 10-MAY-2024		12.923	41,600,000	45,044,480
08-NOV	14.250% 22-JUN-2034		15.500	3,000,000	2,952,440
08-NOV	14.250% 22-JUN-2034		15.600	3,368,000,000	3,298,215,040
08-NOV	14.250% 22-JUN-2034		14.300	60,300,000	63,056,313
08-NOV	14.250% 22-JUN-2034		15.919	170,400,000	164,265,600
08-NOV	14.875% 25-SEP-2024		12.500	100,000,000	103,608,978
08-NOV	17.500% 01-NOV-2040		14.900	9,500,000,000	11,774,965,000
08-NOV	14.000% 29-MAY-2025		12.718	25,000,000,000	26,973,750,000
08-NOV	14.000% 29-MAY-2025		12.717	25,000,000,000	26,974,250,000
08-NOV	14.000% 29-MAY-2025		13.161	93,000,000	99,770,400
08-NOV	14.000% 29-MAY-2025		12.718	25,000,000,000	26,973,750,000
08-NOV	14.000% 29-MAY-2025		12.717	25,000,000,000	26,974,250,000
08-NOV	16.000% 14-MAY-2037		15.020	915,200,000	1,030,615,872
08-NOV	16.000% 14-MAY-2037		15.020	189,300,000	213,172,623
08-NOV	16.000% 14-MAY-2037		15.020	226,600,000	255,176,526
08-NOV	16.000% 14-MAY-2037		14.300	281,500,000	329,537,975
08-NOV	16.000% 14-MAY-2037		15.020	809,600,000	911,698,656
08-NOV	16.000% 14-MAY-2037		14.319	50,000,000	58,470,500
08-NOV	16.000% 14-MAY-2037		15.020	270,700,000	304,837,977
08-NOV	16.000% 14-MAY-2037		14.319	172,000,000	201,138,520
08-NOV	16.000% 14-MAY-2037		15.000	2,700,000,000	3,043,737,000
08-NOV	16.000% 14-MAY-2037		15.020	82,700,000	93,129,297
08-NOV	16.000% 14-MAY-2037		15.020	112,200,000	126,349,542
08-NOV	16.000% 14-MAY-2037		15.000	2,606,300,000	2,938,108,053
08-NOV	14.000% 08-AUG-2024		11.980	15,000,000,000	15,723,750,000
08-NOV	15.000% 18-JUN-2043		14.920	754,000,000	794,007,240
08-NOV	15.000% 18-JUN-2043		14.920	303,000,000	319,077,180
08-NOV	15.000% 18-JUN-2043		14.744	300,600,000	319,943,610
08-NOV	15.000% 18-JUN-2043		14.900	2,700,000,000	2,846,664,000
08-NOV	15.000% 18-JUN-2043		15.010	140,000,000	146,633,200
08-NOV	15.000% 18-JUN-2043		15.490	70,000,000	71,262,100
08-NOV	15.000% 18-JUN-2043		14.400	19,000,000	20,653,000
08-NOV	15.000% 18-JUN-2043		14.900	303,000,000	319,458,960
08-NOV	15.000% 18-JUN-2043		14.900	1,393,000,000	1,468,667,760

08-NOV	15.000% 18-JUN-2043		14.920	246,000,000	259,052,760
08-NOV	15.000% 18-JUN-2043		15.000	345,000,000	361,563,450
08-NOV	15.000% 18-JUN-2043		15.490	70,700,000	71,974,721
08-NOV	15.000% 18-JUN-2043		14.345	46,000,000	50,172,660
08-NOV	15.000% 18-JUN-2043		14.900	220,000,000	231,950,400
08-NOV	15.000% 18-JUN-2043		14.900	95,000,000	100,160,400
08-NOV	15.000% 18-JUN-2043		14.920	708,000,000	745,566,480
08-NOV	18.500% 14-AUG-2042		16.300	35,000,000	40,551,000
08-NOV	18.500% 14-AUG-2042		15.727	370,000,000	442,841,900
			TTLS	228,332,400,000	240,309,878,876