

Government Securities Daily Secondary Market Report for 02 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
02-OCT	0.000% 23-NOV-2023	9.353	9.737	20,200,000,000	19,934,370,000
02-OCT	0.000% 04-JAN-2024	9.601	9.949	61,500,000	60,016,005
02-OCT	0.000% 04-JAN-2024	8.999	9.304	15,400,000	15,051,190
02-OCT	0.000% 01-FEB-2024	13.319	13.918	31,400,000	30,061,732
02-OCT	0.000% 28-MAR-2024	12.001	12.370	1,000,000,000	944,710,000
02-OCT	0.000% 28-MAR-2024	11.701	12.052	3,171,200,000	3,000,018,624
02-OCT	0.000% 01-AUG-2024	12.651	12.781	40,000,000,000	36,187,200,000
02-OCT	0.000% 26-SEP-2024	12.950	12.961	600,000,000	532,044,000
02-OCT	0.000% 26-SEP-2024	12.000	12.009	100,000,000	89,417,000
02-OCT	0.000% 26-SEP-2024	12.000	12.009	115,500,000	103,276,635
02-OCT	0.000% 26-SEP-2024	10.999	11.007	72,100,000	65,043,573
02-OCT	14.000% 18-JAN-2024		10.738	50,000,000,000	51,865,000,000
02-OCT	14.000% 08-AUG-2024		12.180	25,000,000,000	25,858,000,000
02-OCT	17.000% 16-JAN-2025		13.596	39,000,000	41,852,306
02-OCT	14.000% 29-MAY-2025		13.679	24,200,000	25,444,796
02-OCT	14.000% 29-MAY-2025		13.301	50,000,000,000	52,847,000,000
02-OCT	14.000% 29-MAY-2025		13.301	25,000,000,000	26,423,500,000
02-OCT	14.000% 29-MAY-2025		13.917	2,065,000,000	2,164,092,250
02-OCT	14.000% 29-MAY-2025		13.301	25,000,000,000	26,423,500,000
02-OCT	14.000% 29-MAY-2025		13.412	20,000,000,000	21,106,200,000
02-OCT	14.000% 29-MAY-2025		13.412	20,000,000,000	21,106,200,000
02-OCT	13.500% 09-JUL-2026		13.000	7,300,000	7,598,351
02-OCT	14.125% 13-JAN-2028		13.983	500,000,000	516,310,000
02-OCT	14.250% 23-AUG-2029		16.494	160,000,000	148,702,400
02-OCT	14.250% 22-JUN-2034		16.000	280,400,000	265,053,708
02-OCT	16.000% 14-MAY-2037		15.850	1,800,000,000	1,911,024,000
02-OCT	16.000% 14-MAY-2037		15.850	1,600,000,000	1,698,688,000
02-OCT	17.750% 08-MAY-2042		16.000	100,000,000	116,242,000
02-OCT	18.500% 14-AUG-2042		16.724	23,600,000	26,276,435
02-OCT	18.500% 14-AUG-2042		16.400	9,000,000	10,204,650
02-OCT	15.000% 18-JUN-2043		17.291	150,000,000	135,766,500
02-OCT	15.000% 18-JUN-2043		16.021	40,000,000	38,879,600
TOTAL				287,165,600,000	