

Government Securities Daily Secondary Market Report for 04 October 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
04-OCT	0.000% 23-NOV-2023	9.750	10.170	30,000,000,000	29,604,600,000
04-OCT	0.000% 23-NOV-2023	9.353	9.739	20,300,000,000	20,043,205,000
04-OCT	0.000% 04-JAN-2024	8.502	8.776	102,200,000	100,055,844
04-OCT	0.000% 18-JAN-2024	8.500	8.759	28,700,000	28,008,617
04-OCT	0.000% 29-FEB-2024	10.001	10.300	10,500,000	10,090,815
04-OCT	0.000% 14-MAR-2024	10.901	11.233	20,000,000,000	19,077,000,000
04-OCT	0.000% 28-MAR-2024	12.100	12.480	5,000,000,000	4,724,350,000
04-OCT	0.000% 28-MAR-2024	12.000	12.374	3,000,000,000	2,835,900,000
04-OCT	0.000% 29-AUG-2024	11.500	11.561	165,600,000	150,003,792
04-OCT	0.000% 29-AUG-2024	9.999	10.046	109,100,000	100,054,519
04-OCT	0.000% 26-SEP-2024	11.999	12.013	10,000,000	8,947,000
04-OCT	14.000% 18-JAN-2024		11.000	400,000,000	414,860,000
04-OCT	14.000% 18-JAN-2024		11.000	600,000,000	622,290,000
04-OCT	14.000% 08-AUG-2024		12.001	20,000,000	20,728,400
04-OCT	14.000% 08-AUG-2024		12.001	50,000,000	51,821,000
04-OCT	14.000% 29-MAY-2025		13.500	4,900,000	5,168,471
04-OCT	14.000% 29-MAY-2025		13.303	20,000,000,000	21,153,200,000
04-OCT	14.000% 29-MAY-2025		13.100	80,000,000	84,849,600
04-OCT	14.000% 29-MAY-2025		13.300	20,000,000,000	21,154,000,000
04-OCT	14.000% 29-MAY-2025		13.800	77,200,000	81,094,740
04-OCT	14.000% 29-MAY-2025		13.300	20,000,000,000	21,154,000,000
04-OCT	14.000% 29-MAY-2025		13.303	20,000,000,000	21,153,200,000
04-OCT	16.625% 27-AUG-2026		12.500	9,000,000	10,018,440
04-OCT	16.625% 27-AUG-2026		12.700	27,100,000	30,030,052
04-OCT	16.000% 06-MAY-2027		14.126	20,000,000,000	22,304,800,000
04-OCT	14.125% 13-JAN-2028		14.850	25,000,000,000	25,161,500,000
04-OCT	14.125% 13-JAN-2028		14.850	25,000,000,000	25,161,500,000
04-OCT	14.125% 13-JAN-2028		14.500	5,900,000	6,001,539
04-OCT	14.250% 23-AUG-2029		15.275	5,000,000,000	4,869,700,000
04-OCT	14.250% 23-AUG-2029		15.000	5,000,000,000	4,921,000,000
04-OCT	17.000% 03-APR-2031		15.150	2,965,000,000	3,446,901,450
04-OCT	17.000% 03-APR-2031		15.000	2,200,000	2,573,010
04-OCT	16.375% 04-MAR-2032		13.650	5,000,000,000	5,714,550,000

04-OCT	15.000% 20-MAY-2032		15.462	2,600,000	2,676,000
04-OCT	14.375% 03-FEB-2033		15.300	19,700,000	19,171,646
04-OCT	14.250% 22-JUN-2034		14.750	29,800,000	30,039,592
04-OCT	14.250% 22-JUN-2034		15.750	14,000,000	13,411,720
04-OCT	14.250% 22-JUN-2034		16.863	115,000,000	104,272,800
04-OCT	17.500% 01-NOV-2040		16.500	9,500,000	10,634,015
04-OCT	17.500% 01-NOV-2040		16.300	8,900,000	10,069,193
04-OCT	17.500% 01-NOV-2040		16.500	80,000,000	89,549,600
04-OCT	17.750% 08-MAY-2042		15.500	350,000,000	418,754,000
04-OCT	17.750% 08-MAY-2042		15.500	8,500,000	10,170,000
04-OCT	17.750% 08-MAY-2042		15.800	500,000	588,205
04-OCT	18.500% 14-AUG-2042		15.900	45,400,000	53,016,304
04-OCT	18.500% 14-AUG-2042		15.700	900,000,000	1,063,278,000
04-OCT	18.500% 14-AUG-2042		15.800	3,000,000,000	3,523,680,000
04-OCT	18.500% 14-AUG-2042		16.000	2,000,000,000	2,322,080,000
04-OCT	18.500% 14-AUG-2042		16.999	10,000,000	10,975,000
04-OCT	18.500% 14-AUG-2042		16.500	9,800,000	11,058,712
04-OCT	15.000% 18-JUN-2043		15.672	117,000,000	116,158,770
04-OCT	15.000% 18-JUN-2043		15.750	500,000,000	494,130,000
04-OCT	15.000% 18-JUN-2043		15.013	600,000,000	619,626,000
04-OCT	15.000% 18-JUN-2043		15.010	600,000,000	619,740,000
04-OCT	15.000% 18-JUN-2043		16.200	1,100,000	1,059,091
TOTAL				256,389,200,000	