

## Government Securities Daily Secondary Market Report for 05 October 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
05-OCT	0.000% 23-NOV-2023	9.353	9.740	20,300,000,000	20,048,280,000
05-OCT	0.000% 23-NOV-2023	9.327	9.712	20,300,000,000	20,048,970,853
05-OCT	0.000% 04-JAN-2024	11.553	12.064	10,000,000,000	9,720,033,884
05-OCT	0.000% 04-JAN-2024	9.002	9.310	1,000,000	978,050
05-OCT	0.000% 18-JAN-2024	11.542	12.024	10,000,000,000	9,678,650,718
05-OCT	0.000% 18-JAN-2024	10.999	11.436	10,000,000,000	9,693,300,000
05-OCT	0.000% 14-MAR-2024	11.001	11.341	10,000,000,000	9,537,200,000
05-OCT	0.000% 28-MAR-2024	12.099	12.481	1,000,000,000	945,170,000
05-OCT	0.000% 28-MAR-2024	11.901	12.270	1,000,000,000	946,020,000
05-OCT	0.000% 09-MAY-2024	11.509	11.775	10,000,000,000	9,359,609,556
05-OCT	0.000% 09-MAY-2024	10.999	11.243	10,000,000,000	9,386,200,000
05-OCT	0.000% 01-AUG-2024	12.667	12.804	40,000,000,000	36,216,800,000
05-OCT	0.000% 15-AUG-2024	12.800	12.909	4,300,000	3,872,236
05-OCT	0.000% 26-SEP-2024	13.000	13.018	1,000,000,000	887,190,000
05-OCT	0.000% 26-SEP-2024	13.000	13.018	1,000,000,000	887,190,000
05-OCT	0.000% 26-SEP-2024	12.000	12.015	190,000,000	170,042,400
05-OCT	0.000% 26-SEP-2024	11.000	11.013	133,000,000	120,080,380
05-OCT	14.000% 18-JAN-2024		10.667	5,000,000,000	5,192,000,000
05-OCT	14.000% 18-JAN-2024		10.199	4,000,000,000	4,158,920,000
05-OCT	17.000% 16-JAN-2025		12.980	4,000,000	4,326,520
05-OCT	14.000% 29-MAY-2025		13.303	20,000,000,000	21,160,400,000
05-OCT	14.000% 29-MAY-2025		12.550	46,800,000	50,032,476
05-OCT	14.000% 29-MAY-2025		12.800	20,000,000	21,307,800
05-OCT	14.000% 29-MAY-2025		13.304	20,000,000,000	21,160,400,000
05-OCT	14.000% 29-MAY-2025		13.050	395,000,000	419,379,400
05-OCT	13.500% 09-JUL-2026		13.370	1,000,000,000	1,033,540,000
05-OCT	13.500% 09-JUL-2026		13.350	1,000,000,000	1,033,990,000
05-OCT	13.500% 09-JUL-2026		13.000	300,000,000	312,585,000
05-OCT	13.500% 09-JUL-2026		13.400	1,000,000,000	1,032,860,000
05-OCT	13.500% 09-JUL-2026		13.450	1,000,000,000	1,031,730,000
05-OCT	13.500% 09-JUL-2026		13.200	300,000,000	311,217,000
05-OCT	13.500% 09-JUL-2026		13.500	40,000,000,000	41,224,400,000
05-OCT	13.500% 09-JUL-2026		13.350	1,000,000,000	1,033,990,000

05-OCT	14.125% 13-JAN-2028		14.800	30,000,000,000	30,251,400,000
05-OCT	14.125% 13-JAN-2028		14.853	25,000,000,000	25,169,000,000
05-OCT	14.125% 13-JAN-2028		14.700	100,000,000	101,144,000
05-OCT	14.125% 13-JAN-2028		14.853	25,000,000,000	25,169,000,000
05-OCT	14.125% 13-JAN-2028		13.800	19,300,000	20,063,701
05-OCT	14.125% 13-JAN-2028		14.800	30,000,000,000	30,251,400,000
05-OCT	17.000% 03-APR-2031		15.150	2,250,000,000	2,616,750,000
05-OCT	17.000% 03-APR-2031		15.160	2,965,000,000	3,446,901,450
05-OCT	16.375% 04-MAR-2032		15.000	250,000,000	268,445,000
05-OCT	16.375% 04-MAR-2032		15.800	19,400,000	20,087,730
05-OCT	16.375% 04-MAR-2032		15.800	83,000,000	85,942,350
05-OCT	16.375% 04-MAR-2032		14.500	300,000,000	329,641,000
05-OCT	14.375% 03-FEB-2033		15.600	2,500,000,000	2,398,825,000
05-OCT	14.375% 03-FEB-2033		15.600	1,500,000,000	1,439,295,000
05-OCT	14.375% 03-FEB-2033		15.610	4,000,000,000	3,836,280,000
05-OCT	14.250% 22-JUN-2034		15.000	5,100,000	5,077,254
05-OCT	14.250% 22-JUN-2034		16.285	18,000,000	16,797,600
05-OCT	16.000% 14-MAY-2037		15.300	30,000,000	32,831,700
05-OCT	16.000% 14-MAY-2037		15.550	3,000,000,000	3,239,820,000
05-OCT	16.000% 14-MAY-2037		16.000	3,000,000,000	3,164,190,000
05-OCT	17.500% 01-NOV-2040		15.900	5,000,000,000	5,782,950,000
05-OCT	17.500% 01-NOV-2040		15.897	5,000,000,000	5,783,900,000
05-OCT	17.500% 01-NOV-2040		16.000	8,700,000	10,007,784
05-OCT	18.500% 14-AUG-2042		15.500	500,000,000	597,925,000
05-OCT	18.500% 14-AUG-2042		15.705	250,000,000	295,395,000
05-OCT	18.500% 14-AUG-2042		16.100	10,000,000,000	11,548,800,000
05-OCT	15.000% 18-JUN-2043		15.400	100,000,000	100,933,000
05-OCT	15.000% 18-JUN-2043		15.400	600,000	605,598
05-OCT	15.000% 18-JUN-2043		15.000	200,000,000	206,788,000
05-OCT	15.000% 18-JUN-2043		15.400	2,000,000	2,018,660
05-OCT	15.000% 18-JUN-2043		15.307	200,000,000	202,994,000
05-OCT	15.000% 18-JUN-2043		16.000	1,000,000,000	974,380,000
05-OCT	15.000% 18-JUN-2043		15.100	154,500,000	158,778,105
05-OCT	15.000% 18-JUN-2043		15.500	1,000,000,000	1,003,350,000
05-OCT	15.000% 18-JUN-2043		15.700	1,000,000,000	991,570,000

05-OCT	15.000% 18-JUN-2043		15.500	1,000,000,000	1,003,350,000
05-OCT	15.000% 18-JUN-2043		15.400	90,000,000	90,839,700
TOTAL				395,539,700,000	