

Government Securities Daily Secondary Market Report for 10 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
10-OCT	0.000% 04-JAN-2024	7.498	7.716	10,100,000	9,924,664
10-OCT	0.000% 28-MAR-2024	12.000	12.385	5,000,000,000	4,735,350,000
10-OCT	0.000% 06-JUN-2024	11.999	12.243	250,000,000	231,717,500
10-OCT	0.000% 26-SEP-2024	12.850	12.878	500,000,000	444,870,000
10-OCT	0.000% 26-SEP-2024	12.800	12.828	600,000,000	534,072,000
10-OCT	0.000% 26-SEP-2024	12.751	12.778	1,100,000,000	979,550,000
10-OCT	14.000% 08-AUG-2024		12.000	3,400,000	3,530,628
10-OCT	14.000% 08-AUG-2024		12.227	25,000,000,000	25,916,000,000
10-OCT	14.000% 08-AUG-2024		12.180	25,000,000,000	25,925,250,000
10-OCT	14.000% 29-MAY-2025		12.800	702,800,000	750,035,188
10-OCT	14.000% 29-MAY-2025		13.550	9,500,000	10,035,325
10-OCT	17.000% 03-APR-2031		14.337	49,900,000	60,082,594
10-OCT	16.375% 04-MAR-2032		15.850	269,500,000	279,007,960
10-OCT	14.375% 03-FEB-2033		14.900	450,000,000	447,635,000
10-OCT	14.375% 03-FEB-2033		15.200	450,000,000	441,130,500
10-OCT	14.250% 22-JUN-2034		14.028	81,100,000	85,082,010
10-OCT	16.000% 14-MAY-2037		14.800	400,000	450,608
10-OCT	17.500% 01-NOV-2040		15.100	6,000,000	7,269,300
10-OCT	17.750% 08-MAY-2042		16.250	12,300,000	14,150,781
10-OCT	18.500% 14-AUG-2042		14.940	16,000,000	19,823,360
10-OCT	18.500% 14-AUG-2042		16.302	6,000,000	6,864,600
10-OCT	18.500% 14-AUG-2042		16.300	20,000,000	22,885,000
10-OCT	15.000% 18-JUN-2043		15.300	2,000,000	2,034,880
10-OCT	15.000% 18-JUN-2043		14.867	105,000,000	109,663,050
10-OCT	15.000% 18-JUN-2043		15.450	100,000,000	100,839,000
10-OCT	15.000% 18-JUN-2043		14.867	44,500,000	46,476,245
10-OCT	15.000% 18-JUN-2043		15.024	338,400,000	350,074,800
10-OCT	15.000% 18-JUN-2043		15.510	99,600,000	100,079,076
10-OCT	15.000% 18-JUN-2043		15.000	965,300,000	1,000,050,800
			Total	61,191,800,000	