

## Government Securities Daily Secondary Market Report for 11 October 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
11-OCT	0.000% 09-NOV-2023	10.496	11.018	2,600,000	2,578,498
11-OCT	0.000% 23-NOV-2023	9.571	9.985	30,000,000,000	29,665,500,000
11-OCT	0.000% 14-MAR-2024	10.885	11.227	20,000,000,000	19,116,400,000
11-OCT	0.000% 28-MAR-2024	11.900	12.281	1,000,000,000	947,780,000
11-OCT	0.000% 11-APR-2024	9.999	10.249	42,100,000	40,090,146
11-OCT	0.000% 26-SEP-2024	12.500	12.529	80,000,000	71,415,200
11-OCT	14.875% 10-MAY-2024		12.061	9,321,700,000	10,041,335,240
11-OCT	14.000% 29-MAY-2025		13.000	7,600,000	8,091,416
11-OCT	14.000% 29-MAY-2025		13.273	80,000,000	84,856,000
11-OCT	14.000% 29-MAY-2025		13.400	10,000,000,000	10,588,800,000
11-OCT	14.000% 29-MAY-2025		13.321	30,000,000,000	31,800,600,000
11-OCT	14.000% 29-MAY-2025		13.321	30,000,000,000	31,800,600,000
11-OCT	13.500% 09-JUL-2026		13.500	3,000,000,000	3,098,490,000
11-OCT	14.125% 13-JAN-2028		15.200	5,100,000	5,093,217
11-OCT	14.250% 23-AUG-2029		16.078	35,000,000	33,167,050
11-OCT	14.250% 23-AUG-2029		14.138	200,000,000	204,000,000
11-OCT	17.000% 03-APR-2031		14.750	500,000	592,310
11-OCT	17.000% 03-APR-2031		15.150	4,800,000	5,595,840
11-OCT	16.375% 04-MAR-2032		14.500	20,000,000	22,027,000
11-OCT	14.375% 03-FEB-2033		14.441	100,000,000	101,787,000
11-OCT	14.375% 03-FEB-2033		14.750	10,000,000	10,024,800
11-OCT	14.375% 03-FEB-2033		14.800	115,000,000	115,002,300
11-OCT	14.375% 03-FEB-2033		14.800	4,000,000,000	4,000,080,000
11-OCT	14.375% 03-FEB-2033		14.800	300,000,000	300,006,000
11-OCT	14.375% 03-FEB-2033		14.800	4,500,000,000	4,500,090,000
11-OCT	14.375% 03-FEB-2033		14.800	120,000,000	120,002,400
11-OCT	14.375% 03-FEB-2033		14.830	3,000,000,000	2,995,650,000
11-OCT	14.375% 03-FEB-2033		14.830	1,000,000,000	998,550,000
11-OCT	14.375% 03-FEB-2033		14.959	5,500,000	5,457,375
11-OCT	14.250% 22-JUN-2034		14.500	200,000,000	204,790,000
11-OCT	16.000% 14-MAY-2037		14.655	200,000,000	227,176,000
11-OCT	16.000% 14-MAY-2037		16.193	30,000,000	31,407,600
11-OCT	17.500% 01-NOV-2040		15.887	750,000,000	870,247,500

11-OCT	17.500% 01-NOV-2040		15.890	1,200,000,000	1,392,180,000
11-OCT	17.500% 01-NOV-2040		15.890	750,000,000	870,112,500
11-OCT	17.500% 01-NOV-2040		16.500	370,000,000	415,432,300
11-OCT	17.500% 01-NOV-2040		16.500	17,500,000	19,648,825
11-OCT	18.500% 14-AUG-2042		15.850	9,800,000,000	11,510,982,000
11-OCT	18.500% 14-AUG-2042		15.850	2,300,000,000	2,701,557,000
11-OCT	18.500% 14-AUG-2042		15.850	9,800,000,000	11,510,982,000
11-OCT	18.500% 14-AUG-2042		15.930	9,000,000,000	10,522,620,000
11-OCT	18.500% 14-AUG-2042		16.000	3,300,000,000	3,842,784,000
11-OCT	18.500% 14-AUG-2042		16.000	8,000,000,000	9,315,840,000
11-OCT	18.500% 14-AUG-2042		16.000	3,000,000,000	3,493,440,000
11-OCT	18.500% 14-AUG-2042		16.000	2,400,000,000	2,794,752,000
11-OCT	18.500% 14-AUG-2042		16.490	9,300,000,000	10,532,529,000
11-OCT	18.500% 14-AUG-2042		16.490	9,800,000,000	11,098,794,000
11-OCT	18.500% 14-AUG-2042		16.490	9,800,000,000	11,098,794,000
11-OCT	17.750% 08-MAY-2042		16.500	3,500,000	3,974,162
11-OCT	18.500% 14-AUG-2042		16.500	28,900,000,000	32,711,621,000
11-OCT	15.000% 18-JUN-2043		15.030	2,000,000,000	2,069,060,000
11-OCT	15.000% 18-JUN-2043		14.820	200,000,000	209,572,000
11-OCT	15.000% 18-JUN-2043		14.820	200,000,000	209,572,000
11-OCT	15.000% 18-JUN-2043		14.820	170,000,000	178,136,200
11-OCT	15.000% 18-JUN-2043		14.820	100,000,000	104,786,000
11-OCT	15.000% 18-JUN-2043		14.820	110,000,000	115,264,600
11-OCT	15.000% 18-JUN-2043		14.820	572,000,000	599,375,920
11-OCT	15.000% 18-JUN-2043		15.000	1,000,000,000	1,036,410,000
11-OCT	15.000% 18-JUN-2043		15.000	3,000,000,000	3,109,230,000
11-OCT	15.000% 18-JUN-2043		15.000	4,000,000,000	4,145,640,000
11-OCT	15.000% 18-JUN-2043		15.030	2,500,000,000	2,586,325,000
11-OCT	15.000% 18-JUN-2043		15.033	20,000,000	20,687,000
11-OCT	15.000% 18-JUN-2043		15.400	130,000,000	131,534,000
	TOTAL			269,872,900,000	290,368,918,399