

Government Securities Daily Secondary Market Report for 12 October 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
12-OCT	0.000% 23-NOV-2023	9.746	10.177	40,000,000,000	39,556,400,000
12-OCT	0.000% 16-NOV-2023	11.002	11.566	150,000,000	148,434,000
12-OCT	0.000% 07-DEC-2023	9.751	10.163	56,000,000,000	55,174,560,000
12-OCT	0.000% 04-JAN-2024	10.000	10.392	7,200,000	7,038,029
12-OCT	0.000% 04-JAN-2024	9.752	10.124	13,000,000,000	12,714,650,000
12-OCT	0.000% 11-JAN-2024	9.002	9.310	5,000,000,000	4,890,250,000
12-OCT	0.000% 11-JAN-2024	9.002	9.310	100,000,000	97,805,000
12-OCT	0.000% 11-JAN-2024	9.002	9.310	5,000,000,000	4,890,250,000
12-OCT	0.000% 18-JAN-2024	11.012	11.463	10,000,000,000	9,712,819,835
12-OCT	0.000% 18-JAN-2024	11.001	11.451	10,000,000,000	9,713,100,000
12-OCT	0.000% 29-FEB-2024	11.549	11.964	42,000,000,000	40,218,360,000
12-OCT	0.000% 14-MAR-2024	11.002	11.354	10,000,000,000	9,556,405,047
12-OCT	0.000% 14-MAR-2024	10.999	11.351	10,000,000,000	9,556,500,000
12-OCT	0.000% 11-APR-2024	12.001	12.362	5,000,000,000	4,717,700,000
12-OCT	0.000% 11-APR-2024	12.001	12.362	5,000,000,000	4,717,700,000
12-OCT	0.000% 11-APR-2024	11.951	12.309	5,000,000,000	4,718,800,000
12-OCT	0.000% 11-APR-2024	11.600	11.938	1,587,000,000	1,500,222,840
12-OCT	0.000% 11-APR-2024	9.999	10.250	157,500,000	150,020,325
12-OCT	0.000% 09-MAY-2024	11.000	11.255	10,000,000,000	9,404,800,000
12-OCT	0.000% 09-MAY-2024	10.994	11.249	10,000,000,000	9,405,100,978
12-OCT	0.000% 26-SEP-2024	11.999	12.028	34,100,000	30,581,221
12-OCT	0.000% 10-OCT-2024	13.001	13.003	210,000,000	185,898,300
12-OCT	0.000% 10-OCT-2024	13.001	13.003	6,560,000,000	5,807,108,800
12-OCT	0.000% 10-OCT-2024	13.001	13.003	5,000,000,000	4,426,150,000
12-OCT	0.000% 10-OCT-2024	13.001	13.003	500,000,000	442,615,000
12-OCT	0.000% 10-OCT-2024	13.001	13.003	40,000,000	35,409,200
12-OCT	0.000% 10-OCT-2024	13.001	13.003	7,000,000,000	6,196,610,000
12-OCT	0.000% 10-OCT-2024	13.001	13.003	30,000,000,000	26,556,900,000
12-OCT	0.000% 10-OCT-2024	13.001	13.003	20,000,000	17,704,600
12-OCT	0.000% 10-OCT-2024	13.001	13.003	80,000,000	70,818,400
12-OCT	0.000% 10-OCT-2024	13.001	13.003	650,000,000	575,399,500
12-OCT	0.000% 10-OCT-2024	13.001	13.003	100,000,000	88,523,000

12-OCT	0.000% 10-OCT-2024	13.001	13.003	625,000,000	553,268,750
12-OCT	0.000% 10-OCT-2024	13.001	13.003	2,000,000,000	1,770,460,000
12-OCT	0.000% 10-OCT-2024	13.001	13.003	25,000,000,000	22,130,750,000
12-OCT	0.000% 10-OCT-2024	13.001	13.003	140,000,000	123,932,200
12-OCT	0.000% 10-OCT-2024	13.001	13.003	5,450,000,000	4,824,503,500
12-OCT	0.000% 10-OCT-2024	13.001	13.003	5,000,000,000	4,426,150,000
12-OCT	0.000% 10-OCT-2024	13.001	13.003	2,375,000,000	2,102,421,250
12-OCT	0.000% 10-OCT-2024	12.995	12.998	2,260,000,000	2,000,710,200
12-OCT	0.000% 10-OCT-2024	12.949	12.952	400,000,000	354,252,000
12-OCT	0.000% 10-OCT-2024	12.500	12.502	350,000,000	311,206,000
12-OCT	14.875% 10-MAY-2024		12.040	9,321,700,000	10,045,623,222
12-OCT	14.000% 08-AUG-2024		12.001	80,000,000	83,126,400
12-OCT	14.000% 29-MAY-2025		13.350	35,000,000,000	37,099,300,000
12-OCT	14.000% 29-MAY-2025		13.049	810,000,000	862,091,100
12-OCT	14.000% 29-MAY-2025		13.349	30,000,000,000	31,799,400,000
12-OCT	14.000% 29-MAY-2025		13.349	35,000,000,000	37,099,300,000
12-OCT	13.500% 09-JUL-2026		13.000	50,000,000	52,224,000
12-OCT	13.500% 09-JUL-2026		13.450	3,000,000,000	3,102,960,000
12-OCT	13.500% 09-JUL-2026		13.010	2,550,000,000	2,662,837,500
12-OCT	13.500% 09-JUL-2026		13.000	2,500,000,000	2,611,200,000
12-OCT	13.500% 09-JUL-2026		13.500	3,000,000,000	3,099,600,000
12-OCT	14.125% 13-JAN-2028		14.600	700,000,000	712,089,000
12-OCT	14.125% 13-JAN-2028		14.700	418,000,000	423,939,780
12-OCT	14.125% 13-JAN-2028		14.821	30,000,000,000	30,315,300,000
12-OCT	14.125% 13-JAN-2028		14.821	30,000,000,000	30,315,300,000
12-OCT	14.250% 23-AUG-2029		15.000	1,000,000,000	987,330,000
12-OCT	17.000% 03-APR-2031		14.000	70,400,000	80,018,048
12-OCT	17.000% 03-APR-2031		15.250	40,000,000	43,065,600
12-OCT	14.250% 22-JUN-2034		16.285	100,000,000	93,600,000
12-OCT	16.250% 08-NOV-2035		16.261	106,000,000	112,505,220
12-OCT	16.000% 14-MAY-2037		15.400	250,000,000	272,920,000
12-OCT	17.750% 08-MAY-2042		15.230	550,000,000	670,416,000
12-OCT	17.750% 08-MAY-2042		16.500	5,300,000	6,020,639
12-OCT	18.500% 14-AUG-2042		15.510	1,300,000,000	1,558,167,000

12-OCT	18.500% 14-AUG-2042		16.500	1,800,000	2,038,291
12-OCT	18.500% 14-AUG-2042		14.800	250,000,000	312,615,000
12-OCT	18.500% 14-AUG-2042		14.800	250,000,000	312,615,000
12-OCT	18.500% 14-AUG-2042		16.000	3,300,000,000	3,844,434,000
12-OCT	18.500% 14-AUG-2042		14.800	500,000,000	625,230,000
12-OCT	18.500% 14-AUG-2042		14.800	1,000,000,000	1,250,460,000
12-OCT	18.500% 14-AUG-2042		15.830	14,900,000,000	17,528,956,000
12-OCT	18.500% 14-AUG-2042		15.830	5,000,000,000	5,882,200,000
12-OCT	18.500% 14-AUG-2042		14.810	2,100,000,000	2,624,370,000
12-OCT	18.500% 14-AUG-2042		15.614	100,000,000	119,130,000
12-OCT	18.500% 14-AUG-2042		15.937	2,000,000,000	2,338,360,000
12-OCT	18.500% 14-AUG-2042		14.800	100,000,000	125,046,000
12-OCT	18.500% 14-AUG-2042		15.650	550,000,000	653,845,500
12-OCT	18.500% 14-AUG-2042		16.000	3,100,000,000	3,611,438,000
12-OCT	15.000% 18-JUN-2043		15.000	4,500,000,000	4,665,690,000
12-OCT	15.000% 18-JUN-2043		15.000	4,896,000,000	5,076,270,720
12-OCT	15.000% 18-JUN-2043		15.000	9,000,000,000	9,331,380,000
12-OCT	15.000% 18-JUN-2043		15.030	85,600,000	88,590,864
12-OCT	15.000% 18-JUN-2043		15.030	934,400,000	967,047,936
12-OCT	15.000% 18-JUN-2043		15.030	234,600,000	242,796,924
12-OCT	15.000% 18-JUN-2043		15.030	227,700,000	235,655,838
12-OCT	15.000% 18-JUN-2043		15.030	297,600,000	307,998,144
12-OCT	15.000% 18-JUN-2043		15.030	196,000,000	202,848,240
12-OCT	15.000% 18-JUN-2043		15.030	785,800,000	813,255,852
12-OCT	15.000% 18-JUN-2043		15.030	116,200,000	120,260,028
12-OCT	15.000% 18-JUN-2043		15.030	838,000,000	867,279,720
12-OCT	15.000% 18-JUN-2043		15.030	4,000,000,000	4,139,760,000
12-OCT	15.000% 18-JUN-2043		15.030	843,500,000	872,971,890
12-OCT	15.000% 18-JUN-2043		15.030	281,000,000	290,818,140
12-OCT	15.000% 18-JUN-2043		15.030	55,600,000	57,542,664
12-OCT	15.000% 18-JUN-2043		15.300	220,000,000	224,019,400
12-OCT	15.000% 18-JUN-2043		15.310	100,000,000	101,766,000
12-OCT	15.000% 18-JUN-2043		15.400	6,500,000	6,579,430
12-OCT	15.000% 18-JUN-2043		15.450	250,000,000	252,305,000

12-OCT	15.000% 18-JUN-2043		15.500	7,000,000,000	7,043,610,000
12-OCT	15.000% 18-JUN-2043		16.500	8,900,000	8,453,372
TOTAL				585,676,400,000	