

Government Securities Daily Secondary Market Report for 13 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
13-OCT	0.000% 29-FEB-2024	11.549	11.966	42,000,000,000	40,230,540,000
13-OCT	0.000% 14-MAR-2024	11.288	11.661	20,000,000,000	19,096,400,000
13-OCT	0.000% 14-MAR-2024	10.000	10.292	37,600,000	36,087,352
13-OCT	0.000% 11-APR-2024	12.067	12.434	222,000,000	209,465,880
13-OCT	0.000% 11-APR-2024	11.949	12.309	1,000,000,000	944,060,000
13-OCT	0.000% 18-JUL-2024	12.568	12.751	35,000,000,000	31,932,250,000
13-OCT	0.000% 29-AUG-2024	11.500	11.578	8,400,000	7,628,460
13-OCT	0.000% 29-AUG-2024	11.500	11.578	49,600,000	45,044,240
13-OCT	0.000% 29-AUG-2024	11.400	11.476	8,400,000	7,634,592
13-OCT	0.000% 10-OCT-2024	13.036	13.041	3,000,000,000	2,655,690,000
13-OCT	0.000% 10-OCT-2024	13.036	13.041	300,000,000	265,569,000
13-OCT	14.000% 18-JAN-2024		9.964	25,000,000,000	26,065,750,000
13-OCT	14.000% 29-MAY-2025		13.500	200,000	211,640
13-OCT	14.000% 29-MAY-2025		12.675	9,400,000	10,059,128
13-OCT	14.000% 29-MAY-2025		12.600	20,000,000	21,424,200
13-OCT	16.000% 06-MAY-2027		15.250	9,200,000	10,008,220
13-OCT	16.000% 06-MAY-2027		14.500	5,000,000	5,542,500
13-OCT	14.125% 13-JAN-2028		14.000	100,000,000	103,631,000
13-OCT	17.000% 03-APR-2031		14.900	1,426,600,000	1,559,844,440
13-OCT	17.000% 03-APR-2031		14.900	240,000,000	262,416,000
13-OCT	17.000% 03-APR-2031		14.900	300,000,000	328,020,000
13-OCT	17.000% 03-APR-2031		14.900	500,000,000	546,700,000
13-OCT	17.000% 03-APR-2031		14.900	290,000,000	317,086,000
13-OCT	17.000% 03-APR-2031		14.900	100,000,000	109,340,000
13-OCT	17.000% 03-APR-2031		14.900	100,000,000	109,340,000
13-OCT	17.000% 03-APR-2031		14.900	40,000,000	43,736,000
13-OCT	17.000% 03-APR-2031		14.900	200,000,000	218,680,000

13-OCT	17.000% 03-APR-2031		14.900	560,000,000	612,304,000
13-OCT	17.000% 03-APR-2031		14.900	900,000,000	984,060,000
13-OCT	17.000% 03-APR-2031		14.900	50,000,000	54,670,000
13-OCT	17.000% 03-APR-2031		14.900	300,000,000	328,020,000
13-OCT	17.000% 03-APR-2031		14.900	20,000,000	21,868,000
13-OCT	17.000% 03-APR-2031		14.900	35,000,000	38,269,000
13-OCT	17.000% 03-APR-2031		14.900	800,000,000	874,720,000
13-OCT	17.000% 03-APR-2031		14.900	170,000,000	185,878,000
13-OCT	17.000% 03-APR-2031		16.070	4,000,000	4,160,720
13-OCT	17.000% 03-APR-2031		14.900	200,000,000	218,680,000
13-OCT	17.000% 03-APR-2031		14.900	95,000,000	103,873,000
13-OCT	17.000% 03-APR-2031		15.100	5,000,000,000	5,420,150,000
13-OCT	17.000% 03-APR-2031		14.900	100,000,000	109,340,000
13-OCT	14.250% 22-JUN-2034		15.000	100,200,000	100,070,742
13-OCT	14.250% 22-JUN-2034		15.008	100,200,000	100,030,662
13-OCT	14.250% 22-JUN-2034		14.400	48,600,000	50,061,402
13-OCT	16.000% 14-MAY-2037		14.800	6,400,000	7,218,240
13-OCT	17.500% 01-NOV-2040		16.500	100,000	112,377
13-OCT	17.500% 01-NOV-2040		15.850	2,000,000,000	2,327,300,000
13-OCT	17.500% 01-NOV-2040		15.850	7,700,000	8,960,105
13-OCT	17.500% 01-NOV-2040		15.800	2,000,000,000	2,333,660,000
13-OCT	17.500% 01-NOV-2040		15.884	1,200,000,000	1,393,800,000
13-OCT	17.500% 01-NOV-2040		15.800	2,000,000,000	2,333,660,000
13-OCT	17.500% 01-NOV-2040		15.850	2,000,000,000	2,327,300,000
13-OCT	18.500% 14-AUG-2042		14.800	300,000,000	375,285,000
13-OCT	18.500% 14-AUG-2042		14.800	200,000,000	250,190,000
13-OCT	18.500% 14-AUG-2042		14.988	300,000,000	371,058,000
13-OCT	18.500% 14-AUG-2042		15.400	1,000,000	1,206,865

13-OCT	18.500% 14-AUG-2042		15.507	1,300,000,000	1,559,077,000
13-OCT	18.500% 14-AUG-2042		16.000	1,000,000	1,165,469
13-OCT	18.500% 14-AUG-2042		16.250	17,500,000	20,106,876
13-OCT	18.500% 14-AUG-2042		16.354	100,000,000	114,219,000
13-OCT	18.500% 14-AUG-2042		16.600	200,000	225,312
13-OCT	17.750% 08-MAY-2042		16.800	4,300,000	4,809,077
13-OCT	18.500% 14-AUG-2042		14.800	140,000,000	175,133,000
13-OCT	15.000% 18-JUN-2043		14.500	4,000,000,000	4,278,280,000
13-OCT	15.000% 18-JUN-2043		14.500	4,000,000,000	4,278,240,000
13-OCT	15.000% 18-JUN-2043		14.720	47,400,000	50,012,688
13-OCT	15.000% 18-JUN-2043		14.915	8,000,000	8,341,040
13-OCT	15.000% 18-JUN-2043		14.915	100,000,000	104,263,000
13-OCT	15.000% 18-JUN-2043		15.000	50,000,000	51,861,500
13-OCT	15.000% 18-JUN-2043		15.150	4,900,000	5,036,612
13-OCT	15.000% 18-JUN-2043		15.400	5,000,000	5,063,000
13-OCT	15.000% 18-JUN-2043		15.566	22,000,000	22,060,500
13-OCT	15.000% 18-JUN-2043		15.566	152,400,000	152,819,100
13-OCT	15.000% 18-JUN-2043		15.566	50,000,000	50,137,500
TOTAL				158,467,300,000	