

Government Securities Daily Secondary Market Report for 17 October 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
17-OCT	0.000% 18-JAN-2024	10.999	11.458	10,000,000,000	9,727,400,000
17-OCT	0.000% 14-MAR-2024	10.999	11.359	10,000,000,000	9,570,300,000
17-OCT	0.000% 14-MAR-2024	10.999	11.359	10,000,000,000	9,570,300,000
17-OCT	0.000% 14-MAR-2024	10.991	11.351	10,000,000,000	9,570,600,000
17-OCT	0.000% 14-MAR-2024	9.563	9.835	41,600,000	40,037,088
17-OCT	0.000% 25-APR-2024	12.101	12.449	6,894,700,000	6,484,120,615
17-OCT	0.000% 09-MAY-2024	11.001	11.265	10,000,000,000	9,418,100,000
17-OCT	0.000% 09-MAY-2024	10.991	11.254	10,000,000,000	9,418,600,000
17-OCT	14.000% 18-JAN-2024		9.903	900,000,000	939,519,000
17-OCT	14.000% 18-JAN-2024		9.198	420,000,000	439,189,800
17-OCT	14.000% 18-JAN-2024		9.198	4,085,000,000	4,271,643,650
17-OCT	14.000% 18-JAN-2024		9.198	720,000,000	752,896,800
17-OCT	14.000% 18-JAN-2024		9.198	1,988,300,000	2,079,145,427
17-OCT	14.000% 18-JAN-2024		9.198	303,200,000	317,053,208
17-OCT	14.000% 18-JAN-2024		9.198	2,893,000,000	3,025,181,170
17-OCT	14.000% 18-JAN-2024		9.200	165,000,000	172,538,850
17-OCT	14.000% 18-JAN-2024		9.200	2,300,000,000	2,405,087,000
17-OCT	14.000% 18-JAN-2024		9.200	1,136,000,000	1,187,903,840
17-OCT	14.000% 18-JAN-2024		9.200	4,489,000,000	4,694,102,410
17-OCT	14.000% 18-JAN-2024		9.999	4,900,000,000	5,113,885,000
17-OCT	14.000% 18-JAN-2024		9.999	19,555,000,000	20,408,575,750
17-OCT	14.000% 18-JAN-2024		10.099	19,555,000,000	20,403,687,000
17-OCT	14.000% 08-AUG-2024		12.222	25,000,000,000	25,976,250,000
17-OCT	17.000% 16-JAN-2025		13.080	9,563,000,000	10,375,568,110
17-OCT	14.000% 29-MAY-2025		13.369	30,000,000,000	31,847,700,000

17-OCT	14.000% 29-MAY-2025		13.150	25,000,000,000	26,618,000,000
17-OCT	14.000% 29-MAY-2025		13.150	25,000,000,000	26,618,000,000
17-OCT	14.000% 29-MAY-2025		13.150	25,000,000,000	26,618,000,000
17-OCT	14.000% 29-MAY-2025		13.150	25,000,000,000	26,618,000,000
17-OCT	14.000% 29-MAY-2025		13.369	35,000,000,000	37,155,650,000
17-OCT	14.000% 29-MAY-2025		13.369	35,000,000,000	37,155,650,000
17-OCT	14.250% 23-AUG-2029		16.184	11,000,000	10,409,410
17-OCT	14.250% 23-AUG-2029		15.000	600,000,000	593,580,000
17-OCT	17.000% 03-APR-2031		14.850	200,000,000	219,498,000
17-OCT	17.000% 03-APR-2031		14.850	50,000,000	54,874,500
17-OCT	17.000% 03-APR-2031		15.150	200,000,000	216,688,000
17-OCT	17.000% 03-APR-2031		14.759	8,000,000	8,814,400
17-OCT	17.000% 03-APR-2031		15.150	50,000,000	54,172,000
17-OCT	16.375% 04-MAR-2032		16.249	10,000,000	10,200,300
17-OCT	15.000% 20-MAY-2032		15.030	127,000,000	133,977,380
17-OCT	14.375% 03-FEB-2033		14.758	500,000	502,220
17-OCT	14.250% 22-JUN-2034		16.382	33,000,000	30,808,140
17-OCT	14.250% 22-JUN-2034		16.000	15,000,000	14,269,350
17-OCT	14.250% 22-JUN-2034		16.443	11,000,000	10,238,580
17-OCT	16.000% 14-MAY-2037		14.989	100,000,000	111,814,000
17-OCT	16.000% 14-MAY-2037		14.989	100,000,000	111,814,000
17-OCT	16.000% 14-MAY-2037		15.800	759,200,000	813,224,672
17-OCT	16.000% 14-MAY-2037		15.800	226,600,000	242,724,856
17-OCT	16.000% 14-MAY-2037		15.800	73,300,000	78,516,028
17-OCT	16.000% 14-MAY-2037		15.800	272,600,000	291,998,216
17-OCT	16.000% 14-MAY-2037		15.800	217,100,000	232,548,836
17-OCT	16.000% 14-MAY-2037		15.800	112,200,000	120,184,152
17-OCT	16.000% 14-MAY-2037		15.800	189,300,000	202,770,588
17-OCT	16.000% 14-MAY-2037		15.800	809,600,000	867,211,136
17-OCT	16.000% 14-MAY-2037		15.800	270,700,000	289,963,012
17-OCT	16.000% 14-MAY-2037		15.800	82,700,000	88,584,932

17-OCT	16.000% 14-MAY-2037		15.800	915,200,000	980,325,632
17-OCT	16.000% 14-MAY-2037		15.810	146,800,000	157,164,080
17-OCT	16.000% 14-MAY-2037		15.810	120,200,000	128,686,120
17-OCT	16.000% 14-MAY-2037		15.810	193,200,000	206,839,920
17-OCT	16.000% 14-MAY-2037		15.810	4,743,400,000	5,078,284,040
17-OCT	17.500% 01-NOV-2040		14.507	6,000,000	7,540,440
17-OCT	17.500% 01-NOV-2040		15.400	11,958,900,000	14,288,015,364
17-OCT	17.500% 01-NOV-2040		15.500	5,000,000,000	5,940,850,000
17-OCT	17.500% 01-NOV-2040		15.503	5,000,000,000	5,939,850,000
17-OCT	17.500% 01-NOV-2040		15.790	5,000,000,000	5,847,050,000
17-OCT	17.500% 01-NOV-2040		15.793	5,000,000,000	5,846,100,000
17-OCT	17.500% 01-NOV-2040		16.200	30,000,000	34,314,300
17-OCT	17.500% 01-NOV-2040		16.500	10,000,000	11,257,200
17-OCT	18.500% 14-AUG-2042		15.300	82,300,000	100,075,977
17-OCT	18.500% 14-AUG-2042		15.400	5,110,100,000	6,177,242,183
17-OCT	18.500% 14-AUG-2042		15.420	657,000,000	793,268,370
17-OCT	18.500% 14-AUG-2042		15.550	3,000,000	3,594,726
17-OCT	18.500% 14-AUG-2042		15.610	5,700,000,000	6,806,085,000
17-OCT	17.750% 08-MAY-2042		16.200	28,000,000	32,397,960
17-OCT	15.000% 18-JUN-2043		14.800	428,000,000	450,084,800
17-OCT	15.000% 18-JUN-2043		14.900	500,000	522,600
17-OCT	15.000% 18-JUN-2043		15.007	40,000,000	41,538,800
17-OCT	15.000% 18-JUN-2043		15.500	1,000,000,000	1,008,300,000
TOTAL				420,610,200,000	