

Government Securities Daily Secondary Market Report for 18 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
18-OCT	0.000% 21-DEC-2023	10.998	11.509	10,600,000	10,399,448
18-OCT	0.000% 18-JAN-2024	11.001	11.462	10,000,000,000	9,730,200,000
18-OCT	0.000% 01-FEB-2024	9.279	9.588	7,000,000,000	6,816,320,000
18-OCT	0.000% 14-MAR-2024	11.000	11.363	10,000,000,000	9,573,000,000
18-OCT	0.000% 29-AUG-2024	11.520	11.607	13,200,000	12,002,892
18-OCT	14.000% 18-JAN-2024		9.303	500,500,000	523,367,845
18-OCT	14.000% 08-AUG-2024		12.800	25,000,000,000	25,875,000,000
18-OCT	14.000% 08-AUG-2024		12.810	20,000,000,000	20,698,400,000
18-OCT	14.000% 08-AUG-2024		12.800	25,000,000,000	25,875,000,000
18-OCT	14.000% 08-AUG-2024		12.999	10,000,000,000	10,334,900,000
18-OCT	17.000% 16-JAN-2025		12.200	10,000,000	10,956,500
18-OCT	14.000% 29-MAY-2025		13.300	25,000,000,000	26,573,750,000
18-OCT	14.000% 29-MAY-2025		13.153	25,000,000,000	26,626,250,000
18-OCT	14.000% 29-MAY-2025		13.300	25,000,000,000	26,573,750,000
18-OCT	14.000% 29-MAY-2025		13.153	25,000,000,000	26,626,250,000
18-OCT	14.125% 13-JAN-2028		14.800	1,000,000,000	1,013,540,000
18-OCT	14.125% 13-JAN-2028		14.750	1,900,000,000	1,928,614,000
18-OCT	14.250% 23-AUG-2029		15.100	8,000,000,000	7,887,680,000
18-OCT	14.250% 23-AUG-2029		14.800	8,000,000,000	7,977,760,000
18-OCT	14.250% 23-AUG-2029		15.105	20,000,000,000	19,715,400,000
18-OCT	17.000% 03-APR-2031		15.150	182,000,000	197,266,160
18-OCT	16.375% 04-MAR-2032		15.000	1,200,000,000	1,295,208,000
18-OCT	16.375% 04-MAR-2032		15.000	803,100,000	866,817,954
18-OCT	16.375% 04-MAR-2032		15.250	2,003,100,000	2,137,648,227
18-OCT	14.375% 03-FEB-2033		15.500	1,000,000,000	969,330,000
18-OCT	14.375% 03-FEB-2033		15.250	3,000,000	2,943,240
18-OCT	14.375% 03-FEB-2033		15.150	5,000,000	4,929,200
18-OCT	14.375% 03-FEB-2033		14.802	3,000,000	3,008,000
18-OCT	14.250% 22-JUN-2034		14.600	98,000,000	100,099,160

18-OCT	14.250% 22-JUN-2034		15.500	4,000,000	3,902,827
18-OCT	14.250% 22-JUN-2034		14.650	58,900,000	60,007,320
18-OCT	14.250% 22-JUN-2034		14.854	800,000,000	806,528,000
18-OCT	16.000% 14-MAY-2037		15.808	814,900,000	872,888,284
18-OCT	17.500% 01-NOV-2040		14.507	1,900,000	2,388,737
18-OCT	17.500% 01-NOV-2040		15.450	5,000,000,000	5,959,700,000
18-OCT	17.500% 01-NOV-2040		15.750	5,000,000,000	5,862,300,000
18-OCT	17.500% 01-NOV-2040		15.000	34,400,000	42,047,120
18-OCT	18.500% 14-AUG-2042		15.407	580,000,000	701,121,400
18-OCT	18.500% 14-AUG-2042		15.500	329,800,000	396,502,050
18-OCT	18.500% 14-AUG-2042		15.600	5,700,000,000	6,812,868,000
18-OCT	18.500% 14-AUG-2042		16.000	52,700,000	61,550,438
18-OCT	15.000% 18-JUN-2043		15.199	100,000,000	102,694,000
18-OCT	15.000% 18-JUN-2043		15.500	45,000,000	45,391,950
18-OCT	15.000% 18-JUN-2043		16.200	107,000,000	103,640,200
TOTAL				270,360,100,000	