

Government Securities Daily Secondary Market Report for 19 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
19-OCT	0.000% 11-APR-2024	12.050	12.429	400,000,000	378,152,000
19-OCT	0.000% 20-JUN-2024	12.050	12.285	780,000,000	721,632,600
19-OCT	0.000% 29-FEB-2024	11.751	12.194	52,200,000	50,056,668
19-OCT	0.000% 01-FEB-2024	11.351	11.817	20,000,000	19,367,600
19-OCT	0.000% 29-AUG-2024	11.000	11.081	109,500,000	100,006,350
19-OCT	0.000% 04-JAN-2024	10.609	11.062	1,130,000,000	1,105,264,300
19-OCT	0.000% 21-DEC-2023	10.500	10.966	800,000,000	785,760,000
19-OCT	0.000% 14-MAR-2024	9.701	9.984	9,700,000	9,335,280
19-OCT	0.000% 23-NOV-2023	9.503	9.922	5,000,000	4,954,850
19-OCT	0.000% 01-FEB-2024	9.250	9.559	7,000,000,000	6,818,560,000
19-OCT	14.000% 18-JAN-2024		9.748	300,000,000	313,452,000
19-OCT	14.250% 23-AUG-2029		14.300	369,700,000	375,896,172
19-OCT	14.125% 13-JAN-2028		14.550	100,000,000	102,156,000
19-OCT	14.125% 13-JAN-2028		14.500	1,000,000,000	1,023,100,000
19-OCT	14.125% 13-JAN-2028		14.600	1,000,000,000	1,020,030,000
19-OCT	14.125% 13-JAN-2028		14.163	100,000,000	103,354,000
19-OCT	14.125% 13-JAN-2028		14.500	10,000,000,000	10,231,000,000
19-OCT	16.000% 06-MAY-2027		15.000	4,600,000	5,047,534
19-OCT	14.375% 03-FEB-2033		15.250	5,000,000,000	4,907,400,000
19-OCT	14.375% 03-FEB-2033		15.208	200,000,000	196,692,000
19-OCT	14.375% 03-FEB-2033		15.000	2,805,100,000	2,786,698,544
19-OCT	14.250% 22-JUN-2034		14.260	60,000,000	62,398,200
19-OCT	17.500% 01-NOV-2040		14.700	96,500,000	120,027,665
19-OCT	17.500% 01-NOV-2040		15.500	5,000,000,000	5,945,700,000
19-OCT	17.500% 01-NOV-2040		15.750	5,000,000,000	5,864,750,000
19-OCT	17.500% 01-NOV-2040		15.510	5,000,000,000	5,942,450,000
19-OCT	14.000% 29-MAY-2025		13.303	25,000,000,000	26,582,000,000
19-OCT	14.000% 29-MAY-2025		13.460	1,900,000	2,015,995
19-OCT	14.000% 29-MAY-2025		13.500	35,000,000,000	37,116,800,000
19-OCT	14.000% 29-MAY-2025		13.500	30,000,000,000	31,814,400,000
19-OCT	14.000% 29-MAY-2025		13.155	25,000,000,000	26,634,500,000
19-OCT	14.000% 29-MAY-2025		13.303	25,000,000,000	26,582,000,000

19-OCT	14.000% 29-MAY-2025		13.156	25,000,000,000	26,634,500,000
19-OCT	14.000% 29-MAY-2025		13.500	35,000,000,000	37,116,800,000
19-OCT	16.000% 14-MAY-2037		16.000	26,000,000,000	27,585,740,000
19-OCT	16.000% 14-MAY-2037		15.350	1,000,000,000	1,097,700,000
19-OCT	16.000% 14-MAY-2037		14.655	44,000,000	50,134,920
19-OCT	16.000% 14-MAY-2037		15.000	3,290,900,000	3,680,509,651
19-OCT	16.000% 14-MAY-2037		15.700	8,000,000	8,621,360
19-OCT	16.000% 14-MAY-2037		15.303	1,200,000,000	1,320,528,000
19-OCT	16.000% 14-MAY-2037		15.300	1,200,000,000	1,320,744,000
19-OCT	16.000% 14-MAY-2037		15.500	92,000,000	100,191,680
19-OCT	16.000% 14-MAY-2037		15.997	1,200,000,000	1,273,380,000
19-OCT	16.000% 14-MAY-2037		14.655	44,000,000	50,134,920
19-OCT	17.750% 08-MAY-2042		15.900	4,600,000	5,415,449
19-OCT	14.000% 08-AUG-2024		12.044	150,000,000	156,162,000
19-OCT	15.000% 18-JUN-2043		14.820	47,000,000	49,403,580
19-OCT	15.000% 18-JUN-2043		15.500	2,000,000,000	2,018,260,000
19-OCT	15.000% 18-JUN-2043		14.820	48,000,000	50,454,720
19-OCT	15.000% 18-JUN-2043		15.027	1,262,000,000	1,309,981,240
19-OCT	15.000% 18-JUN-2043		15.030	1,262,000,000	1,309,741,460
19-OCT	15.000% 18-JUN-2043		15.500	1,000,000,000	1,009,130,000
19-OCT	15.000% 18-JUN-2043		15.200	130,000,000	133,545,664
19-OCT	15.000% 18-JUN-2043		15.350	10,000,000	10,181,300
19-OCT	15.000% 18-JUN-2043		16.200	2,000,000,000	1,938,020,000
19-OCT	15.000% 18-JUN-2043		15.300	1,000,000,000	1,021,160,000
19-OCT	15.000% 18-JUN-2043		15.400	1,000,000,000	1,015,110,000
19-OCT	15.000% 18-JUN-2043		15.500	1,000,000,000	1,009,130,000
19-OCT	15.000% 18-JUN-2043		16.333	5,500,000,000	5,289,460,000
19-OCT	15.000% 18-JUN-2043		15.200	1,000,000,000	1,027,270,000
19-OCT	15.000% 18-JUN-2043		15.400	1,000,000,000	1,015,110,000
19-OCT	15.000% 18-JUN-2043		16.330	5,500,000,000	5,290,395,000
19-OCT	18.500% 14-AUG-2042		14.800	500,000,000	626,950,000
19-OCT	18.500% 14-AUG-2042		14.800	250,000,000	313,475,000
19-OCT	18.500% 14-AUG-2042		14.800	100,000,000	125,390,000
19-OCT	18.500% 14-AUG-2042		15.607	100,000,000	119,524,000

19-OCT	18.500% 14-AUG-2042		15.350	1,300,000,000	1,577,407,000
19-OCT	18.500% 14-AUG-2042		15.600	450,000,000	538,078,500
19-OCT	18.500% 14-AUG-2042		16.250	2,500,000,000	2,879,825,000
19-OCT	18.500% 14-AUG-2042		14.800	715,000,000	896,538,500
19-OCT	18.500% 14-AUG-2042		15.480	3,200,000,000	3,853,280,000
19-OCT	18.500% 14-AUG-2042		15.450	2,500,000,000	3,015,675,000
19-OCT	18.500% 14-AUG-2042		15.693	50,000,000	59,465,000
19-OCT	18.500% 14-AUG-2042		15.500	298,000,000	358,416,621
19-OCT	18.500% 14-AUG-2042		14.800	500,000,000	626,950,000
19-OCT	18.500% 14-AUG-2042		15.480	2,500,000,000	3,010,375,000
19-OCT	18.500% 14-AUG-2042		14.800	500,000,000	626,950,000
19-OCT	18.500% 14-AUG-2042		14.800	500,000,000	626,950,000
19-OCT	18.500% 14-AUG-2042		15.500	5,700,000,000	6,855,618,000
19-OCT	18.500% 14-AUG-2042		15.350	329,800,000	400,175,000
19-OCT	18.500% 14-AUG-2042		15.350	1,200,000,000	1,456,068,000
19-OCT	18.500% 14-AUG-2042		15.360	2,500,000,000	3,031,675,000
			TOTAL	330,029,500,000	