

Government Securities Daily Secondary Market Report for 20 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
20-OCT	0.000% 10-OCT-2024	12.950	12.970	1,000,000,000	887,860,000
20-OCT	0.000% 10-OCT-2024	12.950	12.970	1,000,000,000	887,860,000
20-OCT	0.000% 10-OCT-2024	12.900	12.920	1,000,000,000	888,240,000
20-OCT	0.000% 20-JUN-2024	12.400	12.652	5,000,000,000	4,617,250,000
20-OCT	0.000% 28-MAR-2024	11.999	12.405	5,000,000	4,750,150
20-OCT	0.000% 11-APR-2024	12.000	12.377	170,200,000	160,990,478
20-OCT	0.000% 18-JAN-2024	10.993	11.456	10,000,000,000	9,736,100,000
20-OCT	0.000% 14-MAR-2024	11.001	11.367	10,000,000,000	9,578,500,000
20-OCT	0.000% 14-MAR-2024	11.001	11.367	10,000,000,000	9,578,500,000
20-OCT	0.000% 14-MAR-2024	10.993	11.358	10,000,000,000	9,578,800,000
20-OCT	0.000% 14-MAR-2024	10.993	11.358	10,000,000,000	9,578,800,000
20-OCT	0.000% 14-MAR-2024	10.993	11.358	10,000,000,000	9,578,800,000
20-OCT	0.000% 09-MAY-2024	10.995	11.264	10,000,000,000	9,426,400,000
20-OCT	0.000% 11-JAN-2024	9.869	10.252	150,000,000	146,707,500
20-OCT	0.000% 18-JAN-2024	8.505	8.781	830,500,000	813,441,530
20-OCT	0.000% 18-JAN-2024	8.501	8.777	830,500,000	813,449,835
20-OCT	14.125% 13-JAN-2028		13.547	2,000,000	2,106,660
20-OCT	14.125% 13-JAN-2028		14.502	10,000,000,000	10,234,153,390
20-OCT	14.375% 03-FEB-2033		14.532	350,000,000	355,897,500
20-OCT	14.375% 03-FEB-2033		14.900	1,500,000,000	1,498,020,000
20-OCT	14.375% 03-FEB-2033		15.350	1,500,000,000	1,465,725,000
20-OCT	14.375% 03-FEB-2033		14.650	500,000,000	505,475,000
20-OCT	14.375% 03-FEB-2033		15.360	1,000,000,000	976,680,000
20-OCT	14.375% 03-FEB-2033		15.350	1,000,000,000	977,150,000
20-OCT	14.250% 22-JUN-2034		16.600	7,000,000	6,474,300
20-OCT	17.500% 01-NOV-2040		15.550	4,000,000,000	4,745,440,000
20-OCT	17.500% 01-NOV-2040		15.350	200,000,000	239,908,000
20-OCT	17.500% 01-NOV-2040		15.750	4,000,000,000	4,693,720,000
20-OCT	14.000% 29-MAY-2025		13.504	30,000,000,000	31,824,300,000
20-OCT	14.000% 29-MAY-2025		13.504	35,000,000,000	37,128,350,000
20-OCT	14.000% 29-MAY-2025		13.350	1,500,000,000	1,594,485,000
20-OCT	14.000% 29-MAY-2025		13.504	35,000,000,000	37,128,350,000

20-OCT	16.000% 14-MAY-2037		14.707	70,400,000	80,020,160
20-OCT	16.000% 14-MAY-2037		14.500	1,000,000,000	1,149,550,000
20-OCT	16.000% 14-MAY-2037		15.997	7,800,000,000	8,280,480,000
20-OCT	16.000% 14-MAY-2037		15.240	2,617,000,000	2,890,685,860
20-OCT	16.000% 14-MAY-2037		15.550	5,000,000	5,433,100
20-OCT	16.000% 14-MAY-2037		15.258	5,000,000	5,517,700
20-OCT	16.000% 14-MAY-2037		15.300	500,000,000	550,530,000
20-OCT	16.000% 14-MAY-2037		15.997	8,300,000,000	8,811,280,000
20-OCT	16.000% 14-MAY-2037		15.250	8,500,000,000	9,383,915,000
20-OCT	16.000% 14-MAY-2037		15.250	8,400,000,000	9,273,516,000
20-OCT	16.000% 14-MAY-2037		14.500	1,000,000,000	1,149,540,000
20-OCT	16.000% 14-MAY-2037		15.330	63,700,000	70,026,047
20-OCT	16.000% 14-MAY-2037		15.997	8,700,000,000	9,235,920,000
20-OCT	16.000% 14-MAY-2037		15.303	2,617,000,000	2,881,029,130
20-OCT	16.000% 14-MAY-2037		15.250	7,900,000,000	8,721,521,000
20-OCT	16.000% 14-MAY-2037		14.655	100,000,000	113,987,000
20-OCT	16.000% 14-MAY-2037		15.240	4,440,000,000	4,904,335,200
20-OCT	16.000% 14-MAY-2037		15.258	5,000,000	5,517,700
20-OCT	16.000% 14-MAY-2037		15.258	5,000,000	5,517,700
20-OCT	16.000% 14-MAY-2037		15.300	2,617,000,000	2,881,474,020
20-OCT	16.000% 14-MAY-2037		14.700	300,000,000	341,127,000
20-OCT	17.750% 08-MAY-2042		15.600	413,200,000	494,840,056
20-OCT	14.000% 08-AUG-2024		12.000	80,000,000	83,340,000
20-OCT	14.000% 08-AUG-2024		12.808	25,000,000,000	25,891,000,000
20-OCT	14.000% 08-AUG-2024		12.808	25,000,000,000	25,891,000,000
20-OCT	15.000% 18-JUN-2043		15.080	170,000,000	175,970,400
20-OCT	15.000% 18-JUN-2043		14.919	52,000,000	54,350,920
20-OCT	15.000% 18-JUN-2043		15.000	625,000,000	650,075,000
20-OCT	15.000% 18-JUN-2043		15.000	210,000,000	218,425,200
20-OCT	15.000% 18-JUN-2043		14.915	1,000,000,000	1,045,490,000
20-OCT	15.000% 18-JUN-2043		14.820	200,000,000	210,310,000
20-OCT	15.000% 18-JUN-2043		14.820	70,000,000	73,608,500
20-OCT	15.000% 18-JUN-2043		15.026	100,000,000	103,847,000
20-OCT	15.000% 18-JUN-2043		14.500	1,000,000,000	1,072,440,000

20-OCT	15.000% 18-JUN-2043		14.500	1,000,000,000	1,072,450,000
20-OCT	15.000% 18-JUN-2043		14.800	11,600,000	12,212,944
20-OCT	15.000% 18-JUN-2043		14.800	427,500,000	450,089,100
20-OCT	18.500% 14-AUG-2042		15.350	461,100,000	559,720,068
20-OCT	18.500% 14-AUG-2042		15.360	2,000,000,000	2,426,340,000
20-OCT	18.500% 14-AUG-2042		15.980	20,000,000	23,405,200
20-OCT	18.500% 14-AUG-2042		14.807	1,000,000,000	1,253,900,000
20-OCT	18.500% 14-AUG-2042		15.350	750,000,000	910,410,000
20-OCT	18.500% 14-AUG-2042		15.350	250,000,000	303,470,000
20-OCT	18.500% 14-AUG-2042		14.550	1,900,000	2,419,859
20-OCT	18.500% 14-AUG-2042		15.350	750,000,000	910,410,000
20-OCT	18.500% 14-AUG-2042		15.350	250,000,000	303,470,000
20-OCT	18.500% 14-AUG-2042		16.000	2,470,000,000	2,887,232,400
20-OCT	13.500% 09-JUL-2026		13.351	1,447,000,000	1,504,170,970
			TOTAL	335,249,600,000	