

Government Securities Daily Secondary Market Report for 27 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
27-OCT	0.000% 04-JAN-2024	9.943	10.352	300,000,000	294,465,000
27-OCT	0.000% 04-JAN-2024	8.001	8.265	488,300,000	481,024,330
27-OCT	0.000% 04-JAN-2024	7.000	7.202	304,000,000	300,029,743
27-OCT	0.000% 29-FEB-2024	9.999	10.331	1,600,000	1,547,024
27-OCT	0.000% 14-MAR-2024	11.001	11.379	10,000,000,000	9,597,900,000
27-OCT	0.000% 14-MAR-2024	10.953	11.327	10,000,000,000	9,599,600,000
27-OCT	0.000% 28-MAR-2024	13.599	14.140	150,000,000	141,910,500
27-OCT	0.000% 11-APR-2024	12.001	12.393	2,800,000,000	2,654,260,000
27-OCT	0.000% 25-APR-2024	12.001	12.364	5,000,000,000	4,719,150,000
27-OCT	0.000% 10-OCT-2024	12.000	12.031	100,000,000	89,707,000
27-OCT	0.000% 24-OCT-2024	12.849	12.854	2,300,000,000	2,039,387,000
27-OCT	0.000% 24-OCT-2024	12.849	12.854	7,550,000,000	6,694,509,500
27-OCT	0.000% 24-OCT-2024	12.000	12.004	129,800,000	115,960,724
27-OCT	0.000% 24-OCT-2024	11.500	11.503	11,200,000	10,050,544
27-OCT	14.000% 01-AUG-2024		12.350	14,000,000	14,614,600
27-OCT	14.000% 29-MAY-2025		13.053	65,400,000	69,966,882
27-OCT	14.000% 29-MAY-2025		13.308	25,000,000,000	26,655,750,000
27-OCT	14.000% 29-MAY-2025		12.040	110,700,000	120,029,796
27-OCT	14.000% 29-MAY-2025		12.841	25,000,000,000	26,820,500,000
27-OCT	14.000% 29-MAY-2025		13.308	25,000,000,000	26,655,750,000
27-OCT	14.000% 29-MAY-2025		12.841	25,000,000,000	26,820,500,000
27-OCT	14.000% 29-MAY-2025		12.040	12,000,000	13,011,360
27-OCT	16.625% 27-AUG-2026		13.550	4,000,000	4,384,280
27-OCT	16.000% 06-MAY-2027		13.595	25,000,000,000	28,497,250,000
27-OCT	16.000% 06-MAY-2027		13.595	25,000,000,000	28,497,250,000
27-OCT	14.125% 13-JAN-2028		14.700	20,000,000,000	20,403,000,000
27-OCT	14.250% 23-AUG-2029		14.750	500,000,000	501,315,000
27-OCT	14.250% 23-AUG-2029		14.900	30,000,000,000	29,909,400,000
27-OCT	17.000% 03-APR-2031		14.900	201,000,000	220,993,470
27-OCT	17.000% 03-APR-2031		14.759	17,500,000	19,357,100
27-OCT	17.000% 03-APR-2031		14.759	100,000	110,612
27-OCT	16.375% 04-MAR-2032		15.609	47,500,000	50,061,675
27-OCT	14.375% 03-FEB-2033		14.500	68,700,000	70,154,379
27-OCT	14.375% 03-FEB-2033		14.500	500,000,000	510,585,000

27-OCT	14.375% 03-FEB-2033		14.500	100,000,000	102,117,000
27-OCT	14.375% 03-FEB-2033		14.500	500,000,000	510,585,000
27-OCT	14.375% 03-FEB-2033		14.392	500,000,000	513,300,000
27-OCT	14.375% 03-FEB-2033		15.108	290,000,000	287,506,000
27-OCT	14.375% 03-FEB-2033		14.500	250,000,000	255,292,500
27-OCT	14.375% 03-FEB-2033		15.200	1,000,000,000	987,020,000
27-OCT	14.375% 03-FEB-2033		14.392	600,000,000	615,960,000
27-OCT	14.375% 03-FEB-2033		14.500	100,000,000	102,117,000
27-OCT	14.375% 03-FEB-2033		14.500	50,000,000	51,058,500
27-OCT	14.375% 03-FEB-2033		14.750	10,000,000	10,087,700
27-OCT	14.250% 22-JUN-2034		14.425	400,000,000	413,712,000
27-OCT	14.250% 22-JUN-2034		14.425	250,000,000	258,570,000
27-OCT	14.250% 22-JUN-2034		15.350	16,000,000	15,787,200
27-OCT	16.000% 14-MAY-2037		15.003	1,300,000,000	1,458,301,000
27-OCT	16.000% 14-MAY-2037		15.000	300,000,000	336,585,000
27-OCT	16.000% 14-MAY-2037		15.000	1,300,000,000	1,458,535,000
27-OCT	16.000% 14-MAY-2037		15.240	1,300,000,000	1,440,010,000
27-OCT	16.000% 14-MAY-2037		15.240	5,600,000,000	6,203,120,000
27-OCT	16.000% 14-MAY-2037		14.500	173,600,000	200,100,040
27-OCT	17.500% 01-NOV-2040		14.500	1,700,000	2,145,519
27-OCT	17.500% 01-NOV-2040		14.623	3,000,000,000	3,759,570,000
27-OCT	17.500% 01-NOV-2040		15.968	50,000,000	58,152,500
27-OCT	17.500% 01-NOV-2040		14.575	15,000,000	18,850,200
27-OCT	17.500% 01-NOV-2040		15.000	2,000,000,000	2,453,360,000
27-OCT	17.500% 01-NOV-2040		14.605	3,000,000,000	3,763,470,000
27-OCT	17.500% 01-NOV-2040		14.620	3,000,000,000	3,760,230,000
27-OCT	17.500% 01-NOV-2040		15.003	2,000,000,000	2,452,940,000
27-OCT	18.500% 14-AUG-2042		15.000	750,000,000	932,130,000
27-OCT	18.500% 14-AUG-2042		17.001	5,000,000	5,544,000
27-OCT	15.000% 18-JUN-2043		15.250	10,000,000	10,275,200
27-OCT	15.000% 18-JUN-2043		15.000	1,800,000,000	1,877,436,000
27-OCT	15.000% 18-JUN-2043		15.000	1,940,000,000	2,023,458,800
27-OCT	15.000% 18-JUN-2043		15.030	1,794,200,000	1,868,013,388
TOTAL				274,081,300,000	