

Government Securities Daily Secondary Market Report for 06 October 2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
06-OCT	0.000% 23-NOV-2023	9.326	9.713	20,300,000,000	20,054,047,313
06-OCT	0.000% 07-DEC-2023	10.840	11.339	20,000,000,000	19,638,400,000
06-OCT	0.000% 07-DEC-2023	10.840	11.339	20,000,000,000	19,638,400,000
06-OCT	0.000% 18-JAN-2024	11.105	11.552	6,000,000	5,815,980
06-OCT	0.000% 14-MAR-2024	11.401	11.768	20,000,000,000	19,048,000,000
06-OCT	0.000% 14-MAR-2024	11.298	11.659	20,000,000,000	19,056,200,000
06-OCT	0.000% 28-MAR-2024	11.899	12.270	600,000,000	567,792,000
06-OCT	0.000% 28-MAR-2024	11.801	12.166	600,000,000	568,044,000
06-OCT	0.000% 28-MAR-2024	11.516	11.863	5,000,000,000	4,739,800,000
06-OCT	0.000% 23-MAY-2024	11.507	11.750	5,000,000,000	4,661,950,000
06-OCT	0.000% 18-JUL-2024	12.550	12.716	35,000,000,000	31,866,450,000
06-OCT	0.000% 26-SEP-2024	11.500	11.515	16,600,000	14,925,890
06-OCT	14.000% 18-JAN-2024		10.000	25,000,000,000	26,014,500,000
06-OCT	14.000% 18-JAN-2024		10.170	4,000,000,000	4,160,400,000
06-OCT	14.000% 18-JAN-2024		10.170	4,000,000,000	4,160,440,000
06-OCT	14.000% 18-JAN-2024		9.968	12,000,000,000	12,488,040,000
06-OCT	14.000% 08-AUG-2024		11.340	19,200,000	20,013,120
06-OCT	17.000% 16-JAN-2025		13.500	200,000	215,168
06-OCT	14.000% 29-MAY-2025		13.301	30,000,000,000	31,752,900,000
06-OCT	14.000% 29-MAY-2025		13.301	30,000,000,000	31,752,900,000
06-OCT	13.500% 09-JUL-2026		13.516	50,000,000	51,530,500
06-OCT	13.500% 09-JUL-2026		13.016	300,000,000	312,585,000
06-OCT	13.500% 09-JUL-2026		13.500	2,000,000,000	2,061,960,000
06-OCT	13.500% 09-JUL-2026		13.400	700,000,000	723,261,000
06-OCT	13.500% 09-JUL-2026		13.000	9,600,000	10,006,176
06-OCT	16.000% 06-MAY-2027		14.327	15,000,000,000	16,655,550,000
06-OCT	16.000% 06-MAY-2027		14.327	15,000,000,000	16,655,550,000
06-OCT	14.125% 13-JAN-2028		14.770	800,000,000	807,752,000
06-OCT	14.250% 23-AUG-2029		14.900	900,000,000	889,875,000
06-OCT	14.250% 23-AUG-2029		15.710	20,800,000,000	19,943,248,000
06-OCT	14.375% 03-FEB-2033		14.500	94,000,000	95,217,300
06-OCT	14.250% 22-JUN-2034		15.808	400,000,000	382,392,000
06-OCT	16.000% 14-MAY-2037		15.470	100,000,000	108,500,000

06-OCT	16.000% 14-MAY-2037		15.500	739,000,000	800,521,750
06-OCT	16.000% 14-MAY-2037		14.750	13,300,000	15,000,006
06-OCT	16.000% 14-MAY-2037		16.245	40,000,000	41,674,400
06-OCT	16.000% 14-MAY-2037		15.500	800,000	866,600
06-OCT	17.500% 01-NOV-2040		15.890	4,300,000,000	4,978,153,000
06-OCT	17.500% 01-NOV-2040		16.000	1,600,000	1,841,280
06-OCT	17.500% 01-NOV-2040		16.282	200,000,000	226,684,000
06-OCT	17.500% 01-NOV-2040		15.893	4,300,000,000	4,977,336,000
06-OCT	17.750% 08-MAY-2042		16.700	2,500,000	2,802,225
06-OCT	17.750% 08-MAY-2042		15.750	400,000	472,276
06-OCT	18.500% 14-AUG-2042		15.820	2,600,000	3,052,842
06-OCT	18.500% 14-AUG-2042		15.750	300,000	353,688
06-OCT	18.500% 14-AUG-2042		16.302	15,000,000	17,131,950
06-OCT	15.000% 18-JUN-2043		15.510	785,800,000	788,290,986
06-OCT	15.000% 18-JUN-2043		15.510	838,000,000	840,656,460
06-OCT	15.000% 18-JUN-2043		15.510	934,400,000	937,362,048
06-OCT	15.000% 18-JUN-2043		15.510	85,600,000	85,871,352
06-OCT	15.000% 18-JUN-2043		15.400	300,000,000	302,925,000
06-OCT	15.000% 18-JUN-2043		15.517	100,000,000	100,275,000
06-OCT	15.000% 18-JUN-2043		15.517	20,500,000	20,556,375
06-OCT	15.000% 18-JUN-2043		15.250	100,000,000	101,885,000
06-OCT	15.000% 18-JUN-2043		15.250	800,000,000	815,080,000
06-OCT	15.000% 18-JUN-2043		15.510	8,200,000	8,225,955
06-OCT	15.000% 18-JUN-2043		15.510	1,794,200,000	1,799,887,614
06-OCT	15.000% 18-JUN-2043		15.255	5,000,000,000	5,092,700,000
06-OCT	15.000% 18-JUN-2043		15.250	300,000,000	305,655,000
06-OCT	15.000% 18-JUN-2043		15.250	300,000,000	305,655,000
06-OCT	15.000% 18-JUN-2043		15.250	1,500,000,000	1,528,275,000
06-OCT	15.000% 18-JUN-2043		15.000	2,800,000,000	2,896,180,000
06-OCT	15.000% 18-JUN-2043		15.250	100,000,000	101,885,000
06-OCT	15.000% 18-JUN-2043		15.250	100,000,000	101,885,000
06-OCT	15.000% 18-JUN-2043		14.600	6,000,000,000	6,360,420,000
06-OCT	15.000% 18-JUN-2043		15.200	2,500,000	2,554,775
06-OCT	15.000% 18-JUN-2043		15.250	100,000,000	101,885,000
06-OCT	15.000% 18-JUN-2043		15.250	400,000,000	407,540,000

06-OCT	15.000% 18-JUN-2043		15.250	100,000,000	101,885,000
06-OCT	15.000% 18-JUN-2043		15.250	300,000,000	305,655,000
06-OCT	15.000% 18-JUN-2043		15.517	130,000,000	130,357,500
06-OCT	15.000% 18-JUN-2043		15.250	300,000,000	305,655,000
06-OCT	15.000% 18-JUN-2043		15.517	130,000,000	130,357,500
06-OCT	15.000% 18-JUN-2043		15.250	100,000,000	101,885,000
06-OCT	15.000% 18-JUN-2043		15.754	500,000,000	494,415,000
06-OCT	15.000% 18-JUN-2043		15.510	234,600,000	235,343,682
06-OCT	15.000% 18-JUN-2043		15.510	55,600,000	55,776,252
06-OCT	15.000% 18-JUN-2043		15.250	100,000,000	101,885,000
06-OCT	15.000% 18-JUN-2043		15.007	19,400,000	20,058,436
06-OCT	15.000% 18-JUN-2043		15.000	3,800,000,000	3,930,530,000
06-OCT	15.000% 18-JUN-2043		15.510	297,600,000	298,543,392
06-OCT	15.000% 18-JUN-2043		15.510	8,509,800,000	8,536,776,066
06-OCT	15.000% 18-JUN-2043		15.510	843,500,000	846,173,895
06-OCT	15.000% 18-JUN-2043		15.577	10,000,000	9,991,800
06-OCT	15.000% 18-JUN-2043		14.600	6,000,000,000	6,360,480,000
06-OCT	15.000% 18-JUN-2043		15.510	196,000,000	196,621,320
06-OCT	15.000% 18-JUN-2043		15.700	200,000,000	198,400,000
06-OCT	15.000% 18-JUN-2043		14.867	123,700,000	128,989,412
06-OCT	15.000% 18-JUN-2043		15.250	400,000,000	407,540,000
06-OCT	15.000% 18-JUN-2043		15.000	1,200,000,000	1,241,220,000
06-OCT	15.000% 18-JUN-2043		15.510	227,700,000	228,421,809
06-OCT	15.000% 18-JUN-2043		15.030	4,000,000,000	4,129,880,000
06-OCT	15.000% 18-JUN-2043		15.510	281,000,000	281,890,770
06-OCT	15.000% 18-JUN-2043		15.250	491,000,000	500,255,350
06-OCT	15.000% 18-JUN-2043		15.510	116,200,000	116,568,354
06-OCT	15.000% 18-JUN-2043		15.000	100,000,000	103,435,000
06-OCT	15.000% 18-JUN-2043		15.470	5,000,000,000	5,027,750,000
			Total	373,446,400,000	