

Government Securities Daily Secondary Market Report for 16 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
16-OCT	0.000% 23-NOV-2023	9.604	10.028	40,000,000,000	39,604,000,000
16-OCT	0.000% 23-NOV-2023	9.154	9.538	40,000,000,000	39,622,400,000
16-OCT	0.000% 07-DEC-2023	9.642	10.050	56,000,000,000	55,241,200,000
16-OCT	0.000% 07-DEC-2023	9.152	9.519	56,000,000,000	55,279,280,000
16-OCT	0.000% 14-MAR-2024	9.999	10.295	208,400,000	200,174,452
16-OCT	0.000% 14-MAR-2024	9.001	9.241	166,000,000	160,078,780
16-OCT	0.000% 25-APR-2024	13.001	13.400	10,700,000	10,015,093
16-OCT	0.000% 26-SEP-2024	12.500	12.539	60,000,000	53,643,600
16-OCT	0.000% 10-OCT-2024	12.000	12.009	6,000,000	5,365,020
16-OCT	14.000% 18-JAN-2024		10.000	2,000,000	2,086,747
16-OCT	14.000% 08-AUG-2024		12.800	20,000,000,000	20,685,800,000
16-OCT	17.000% 16-JAN-2025		13.099	9,563,000,000	10,369,734,680
16-OCT	14.000% 29-MAY-2025		12.674	20,000,000	21,424,200
16-OCT	14.000% 29-MAY-2025		14.600	20,000,000	20,876,600
16-OCT	14.125% 13-JAN-2028		15.100	315,000,000	316,159,200
16-OCT	14.250% 23-AUG-2029		15.100	20,000,000,000	19,703,400,000
16-OCT	14.250% 23-AUG-2029		15.000	600,000,000	593,340,000
16-OCT	17.000% 03-APR-2031		15.150	1,400,000	1,516,214
16-OCT	17.000% 03-APR-2031		15.150	5,300,000	5,739,953
16-OCT	15.000% 20-MAY-2032		15.700	4,600,000	4,707,870
16-OCT	14.250% 22-JUN-2034		14.734	5,000,000	5,067,950
16-OCT	14.250% 22-JUN-2034		14.100	365,000,000	382,337,500
16-OCT	14.250% 22-JUN-2034		14.250	3,400,000	3,533,722
16-OCT	16.000% 14-MAY-2037		15.700	1,800,000	1,937,376
16-OCT	17.500% 01-NOV-2040		14.700	2,000,000,000	2,484,720,000
16-OCT	17.500% 01-NOV-2040		14.705	5,000,000,000	6,210,000,000
16-OCT	17.500% 01-NOV-2040		15.800	5,000,000,000	5,841,450,000
16-OCT	17.500% 01-NOV-2040		14.700	3,000,000,000	3,727,080,000
16-OCT	17.500% 01-NOV-2040		14.703	1,450,000,000	1,801,117,500
16-OCT	17.500% 01-NOV-2040		15.800	5,000,000,000	5,841,450,000
16-OCT	17.500% 01-NOV-2040		15.380	4,000,000	4,782,400
16-OCT	17.500% 01-NOV-2040		14.700	1,450,000,000	1,801,422,000

16-OCT	18.500% 14-AUG-2042		15.997	1,500,000,000	1,750,725,000
16-OCT	18.500% 14-AUG-2042		16.000	5,570,000,000	6,499,911,500
16-OCT	18.500% 14-AUG-2042		15.900	1,300,000	1,525,771
16-OCT	18.500% 14-AUG-2042		16.260	2,500,000,000	2,874,475,000
16-OCT	18.500% 14-AUG-2042		16.000	1,500,000,000	1,750,425,000
16-OCT	18.500% 14-AUG-2042		14.988	100,000,000	123,834,000
16-OCT	15.000% 18-JUN-2043		14.915	700,000,000	730,709,000
16-OCT	15.000% 18-JUN-2043		15.000	1,444,400,000	1,499,966,068
16-OCT	15.000% 18-JUN-2043		14.915	500,000,000	521,935,000
16-OCT	15.000% 18-JUN-2043		15.650	5,000,000	4,995,150
TOTAL				280,082,300,000	