

Government Securities Daily Secondary Market Report for 24 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
24-OCT	0.000% 04-JAN-2024	8.998	9.329	500,000	491,280
24-OCT	0.000% 21-DEC-2023	9.000	9.348	40,900,000	40,323,310
24-OCT	0.000% 11-APR-2024	9.280	9.510	3,000,000,000	2,875,710,000
24-OCT	0.000% 11-APR-2024	9.280	9.510	4,000,000,000	3,834,280,000
24-OCT	0.000% 11-APR-2024	9.280	9.510	5,000,000,000	4,792,850,000
24-OCT	0.000% 23-NOV-2023	9.169	9.565	40,000,000,000	39,700,800,000
24-OCT	0.000% 25-APR-2024	10.000	10.247	300,000	285,603
24-OCT	0.000% 26-OCT-2023	9.999	10.513	9,200,000	9,194,962
24-OCT	0.000% 29-AUG-2024	11.000	11.089	218,700,000	200,014,272
24-OCT	0.000% 28-MAR-2024	10.999	11.348	5,000,000,000	4,775,500,000
24-OCT	0.000% 14-MAR-2024	11.000	11.373	10,000,000,000	9,589,600,000
24-OCT	0.000% 01-AUG-2024	12.300	12.468	60,000,000	54,793,200
24-OCT	0.000% 10-OCT-2024	12.900	12.928	2,000,000,000	1,778,720,000
24-OCT	14.000% 29-MAY-2025		12.000	60,000,000	65,029,200
24-OCT	14.000% 08-AUG-2024		12.000	20,000,000,000	20,861,600,000
24-OCT	14.000% 01-AUG-2024		12.500	2,300,000,000	2,396,071,000
24-OCT	13.500% 09-JUL-2026		13.000	500,000,000	524,410,000
24-OCT	14.000% 29-MAY-2025		13.050	25,000,000,000	26,718,750,000
24-OCT	14.000% 29-MAY-2025		13.050	25,000,000,000	26,718,750,000
24-OCT	14.000% 29-MAY-2025		13.050	25,000,000,000	26,718,750,000
24-OCT	14.000% 29-MAY-2025		13.050	25,000,000,000	26,718,750,000
24-OCT	13.500% 09-JUL-2026		13.100	500,000,000	523,290,000
24-OCT	14.125% 13-JAN-2028		13.500	315,000,000	332,750,250
24-OCT	14.125% 13-JAN-2028		13.591	300,000,000	316,038,000
24-OCT	14.125% 13-JAN-2028		13.591	38,200,000	40,242,172
24-OCT	14.125% 13-JAN-2028		13.980	1,418,700,000	1,477,122,066
24-OCT	14.125% 13-JAN-2028		14.000	918,700,000	955,953,285
24-OCT	14.125% 13-JAN-2028		14.000	500,000,000	520,275,000
24-OCT	16.000% 14-MAY-2037		14.492	100,000,000	115,184,000
24-OCT	16.000% 14-MAY-2037		14.492	200,000,000	230,368,000
24-OCT	16.000% 14-MAY-2037		14.492	21,000,000	24,188,640
24-OCT	16.000% 14-MAY-2037		14.492	350,000,000	403,144,000
24-OCT	14.375% 03-FEB-2033		14.500	500,000,000	509,995,000
24-OCT	14.375% 03-FEB-2033		14.500	110,000,000	112,198,900
24-OCT	14.375% 03-FEB-2033		14.500	500,000,000	509,995,000
24-OCT	14.375% 03-FEB-2033		14.510	1,000,000,000	1,019,490,000

24-OCT	16.250% 08-NOV-2035		14.510	1,000,000,000	1,165,310,000
24-OCT	15.000% 18-JUN-2043		14.583	25,000,000	26,716,000
24-OCT	15.000% 18-JUN-2043		14.583	464,000,000	495,848,960
24-OCT	15.000% 18-JUN-2043		14.583	575,000,000	614,468,000
24-OCT	14.000% 29-MAY-2025		14.700	14,700,000	15,371,643
24-OCT	16.000% 14-MAY-2037		14.700	100,000,000	113,886,000
24-OCT	16.000% 14-MAY-2037		14.700	2,500,000,000	2,847,150,000
24-OCT	16.000% 14-MAY-2037		14.700	150,000,000	170,829,000
24-OCT	16.000% 14-MAY-2037		14.700	2,500,000,000	2,847,150,000
24-OCT	16.000% 14-MAY-2037		14.700	1,000,000,000	1,138,860,000
24-OCT	16.000% 14-MAY-2037		14.700	2,000,000,000	2,277,720,000
24-OCT	18.500% 14-AUG-2042		14.705	3,000,000,000	3,790,800,000
24-OCT	16.000% 14-MAY-2037		14.710	8,400,000,000	9,561,300,000
24-OCT	18.500% 14-AUG-2042		14.720	3,000,000,000	3,787,350,000
24-OCT	18.500% 14-AUG-2042		14.723	3,000,000,000	3,786,690,000
24-OCT	14.375% 03-FEB-2033		14.758	300,000	302,160
24-OCT	17.000% 03-APR-2031		14.800	3,300,000	3,639,504
24-OCT	15.000% 18-JUN-2043		14.870	200,000,000	210,000,000
24-OCT	14.375% 03-FEB-2033		14.900	2,000,000,000	2,000,520,000
24-OCT	15.000% 18-JUN-2043		15.000	300,000,000	312,534,000
24-OCT	18.500% 14-AUG-2042		15.000	161,000,000	199,858,960
24-OCT	15.000% 18-JUN-2043		15.007	220,000,000	229,099,200
24-OCT	15.000% 18-JUN-2043		15.050	1,000,000,000	1,038,640,000
24-OCT	14.375% 03-FEB-2033		15.080	15,200,000	15,071,864
24-OCT	15.000% 18-JUN-2043		15.100	2,000,000	2,071,053
24-OCT	15.000% 18-JUN-2043		15.150	1,000,000,000	1,032,430,000
24-OCT	16.000% 14-MAY-2037		15.150	14,000,000	15,563,380
24-OCT	15.000% 18-JUN-2043		15.150	1,000,000,000	1,032,430,000
24-OCT	15.000% 18-JUN-2043		15.200	1,000,000,000	1,029,340,000
24-OCT	15.000% 18-JUN-2043		15.200	1,000,000,000	1,029,340,000
24-OCT	16.000% 14-MAY-2037		15.240	3,000,000,000	3,319,080,000
24-OCT	16.000% 14-MAY-2037		15.250	400,000,000	442,310,000
24-OCT	14.375% 03-FEB-2033		15.250	4,500,000,000	4,425,570,000
24-OCT	16.000% 14-MAY-2037		15.250	50,000,000	55,288,500
24-OCT	16.000% 14-MAY-2037		15.330	27,300,000	30,060,030
24-OCT	16.000% 14-MAY-2037		15.350	400,000,000	439,972,000
24-OCT	16.000% 14-MAY-2037		15.350	3,000,000,000	3,299,790,000
24-OCT	16.000% 14-MAY-2037		15.350	3,000,000,000	3,299,790,000

24-OCT	16.000% 14-MAY-2037		15.353	400,000,000	439,904,000
24-OCT	16.000% 14-MAY-2037		15.353	3,000,000,000	3,299,280,000
24-OCT	16.000% 14-MAY-2037		15.355	3,000,000,000	3,298,920,000
24-OCT	16.000% 14-MAY-2037		15.360	3,000,000,000	3,298,050,000
24-OCT	16.000% 14-MAY-2037		15.363	3,000,000,000	3,297,540,000
24-OCT	14.375% 03-FEB-2033		15.400	4,500,000,000	4,393,755,000
24-OCT	18.500% 14-AUG-2042		15.400	200,000,000	242,458,000
24-OCT	14.375% 03-FEB-2033		15.400	4,500,000,000	4,393,755,000
24-OCT	17.500% 01-NOV-2040		15.750	4,000,000,000	4,701,560,000
24-OCT	18.500% 14-AUG-2042		16.000	1,000,000,000	1,170,900,000
24-OCT	18.500% 14-AUG-2042		16.003	1,000,000,000	1,170,700,000
			TOTAL	276,583,000,000	