

Government Securities Daily Secondary Market Report for 26 October 2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
26-OCT	0.000% 01-FEB-2024	8.001	8.238	51,100,000	50,025,367
26-OCT	0.000% 25-APR-2024	9.000	9.203	16,800,000	16,078,440
26-OCT	0.000% 28-MAR-2024	8.999	9.234	7,630,700,000	7,351,568,994
26-OCT	0.000% 28-MAR-2024	9.004	9.240	7,630,700,000	7,351,416,380
26-OCT	0.000% 25-JAN-2024	8.993	9.301	10,000,000,000	9,780,700,000
26-OCT	0.000% 25-JAN-2024	8.993	9.301	5,000,000,000	4,890,350,000
26-OCT	0.000% 25-JAN-2024	8.993	9.301	200,000	195,614
26-OCT	0.000% 07-DEC-2023	9.000	9.367	56,000,000,000	55,426,000,000
26-OCT	0.000% 23-NOV-2023	9.004	9.388	40,000,000,000	39,725,600,000
26-OCT	0.000% 07-DEC-2023	9.106	9.482	56,000,000,000	55,419,280,000
26-OCT	0.000% 14-MAR-2024	10.000	10.311	103,900,000	100,061,934
26-OCT	0.000% 24-OCT-2024	10.999	11.001	181,900,000	163,919,185
26-OCT	0.000% 10-OCT-2024	11.001	11.025	77,400,000	70,014,492
26-OCT	0.000% 14-MAR-2024	10.959	11.333	10,000,000,000	9,596,600,000
26-OCT	0.000% 14-MAR-2024	10.999	11.375	10,000,000,000	9,595,200,000
26-OCT	0.000% 16-FEB-2024	10.999	11.422	3,000,000,000	2,901,210,000
26-OCT	0.000% 01-FEB-2024	11.001	11.451	7,000,000,000	6,799,170,000
26-OCT	0.000% 10-OCT-2024	11.500	11.526	67,500,000	60,795,900
26-OCT	0.000% 11-APR-2024	11.700	12.070	5,000,000,000	4,744,500,000
26-OCT	0.000% 25-APR-2024	12.001	12.362	106,000,000	100,015,240
26-OCT	0.000% 25-APR-2024	12.001	12.362	2,000,000,000	1,887,080,000
26-OCT	0.000% 25-APR-2024	12.001	12.362	3,000,000,000	2,830,620,000
26-OCT	0.000% 24-OCT-2024	12.400	12.402	899,000,000	800,065,050
26-OCT	0.000% 24-OCT-2024	12.750	12.752	150,000,000	133,078,500
26-OCT	0.000% 24-OCT-2024	12.780	12.782	181,900,000	161,338,024
26-OCT	0.000% 24-OCT-2024	12.829	12.832	2,000,000,000	1,773,140,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	200,000,000	177,282,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	217,800,000	193,060,098
26-OCT	0.000% 24-OCT-2024	12.850	12.852	165,000,000	146,257,650
26-OCT	0.000% 24-OCT-2024	12.850	12.852	40,000,000,000	35,456,400,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	2,000,000,000	1,772,820,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	500,000,000	443,205,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	200,000,000	177,282,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	15,000,000	13,296,150
26-OCT	0.000% 24-OCT-2024	12.850	12.852	7,000,000,000	6,204,870,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	100,000,000	88,641,000
26-OCT	0.000% 24-OCT-2024	12.850	12.852	5,000,000,000	4,432,050,000

26-OCT	0.000% 24-OCT-2024	12.850	12.852	140,000,000	124,097,400
26-OCT	0.000% 24-OCT-2024	12.850	12.852	60,000,000	53,184,600
26-OCT	0.000% 10-OCT-2024	12.900	12.933	2,000,000,000	1,779,840,000
26-OCT	14.000% 29-MAY-2025		12.500	97,800,000	105,361,896
26-OCT	14.000% 29-MAY-2025		13.056	25,000,000,000	26,735,250,000
26-OCT	14.000% 29-MAY-2025		13.056	25,000,000,000	26,735,250,000
26-OCT	14.000% 29-MAY-2025		13.100	190,000,000	203,070,100
26-OCT	14.000% 29-MAY-2025		13.340	25,000,000,000	26,635,000,000
26-OCT	14.000% 29-MAY-2025		13.341	25,000,000,000	26,635,000,000
26-OCT	19.500% 18-DEC-2025		13.475	126,100,000	148,332,691
26-OCT	16.625% 27-AUG-2026		13.720	8,700,000	9,496,833
26-OCT	14.250% 22-JUN-2034		14.000	94,600,000	99,985,578
26-OCT	14.250% 23-AUG-2029		14.150	487,000,000	499,321,100
26-OCT	14.250% 23-AUG-2029		14.300	24,600,000	25,078,716
26-OCT	14.375% 03-FEB-2033		14.300	38,900,000	40,100,065
26-OCT	14.375% 03-FEB-2033		14.384	130,000,000	133,458,000
26-OCT	14.250% 22-JUN-2034		14.425	115,000,000	118,896,200
26-OCT	15.000% 18-JUN-2043		14.582	102,000,000	109,085,940
26-OCT	14.125% 13-JAN-2028		14.650	25,000,000,000	25,532,000,000
26-OCT	14.125% 13-JAN-2028		14.650	25,000,000,000	25,532,000,000
26-OCT	16.000% 14-MAY-2037		14.700	2,000,000,000	2,279,500,000
26-OCT	16.000% 14-MAY-2037		14.700	2,000,000,000	2,279,500,000
26-OCT	16.000% 14-MAY-2037		14.700	300,000,000	341,925,000
26-OCT	16.000% 14-MAY-2037		14.715	150,000,000	170,829,000
26-OCT	14.250% 23-AUG-2029		14.750	600,000,000	601,344,000
26-OCT	16.000% 14-NOV-2030		14.750	22,300,000	25,000,753
26-OCT	14.375% 03-FEB-2033		14.750	60,000,000	60,502,800
26-OCT	17.750% 08-MAY-2042		14.757	1,900,000	2,393,373
26-OCT	14.375% 03-FEB-2033		14.758	500,000	503,990
26-OCT	14.250% 23-AUG-2029		14.810	8,000,000,000	7,999,680,000
26-OCT	15.000% 18-JUN-2043		14.852	380,000,000	399,760,000
26-OCT	15.000% 18-JUN-2043		14.860	300,000,000	315,441,000
26-OCT	18.500% 14-AUG-2042		15.000	200,000,000	248,470,000
26-OCT	18.500% 14-AUG-2042		15.000	100,000,000	124,235,000
26-OCT	18.500% 14-AUG-2042		15.000	200,000,000	248,470,000
26-OCT	18.500% 14-AUG-2042		15.000	500,000,000	621,175,000
26-OCT	14.375% 03-FEB-2033		15.050	450,000,000	447,210,000
26-OCT	14.375% 03-FEB-2033		15.210	1,000,000,000	986,150,000
26-OCT	16.000% 14-MAY-2037		15.240	2,000,000,000	2,214,500,000
26-OCT	15.000% 18-JUN-2043		15.300	371,000,000	379,926,260

26-OCT	15.000% 18-JUN-2043		15.350	39,200,000	40,024,376
26-OCT	16.000% 14-MAY-2037		15.350	52,000,000	57,243,160
26-OCT	15.000% 18-JUN-2043		15.357	4,500,000,000	4,592,745,000
26-OCT	15.000% 18-JUN-2043		15.407	4,000,000,000	4,070,359,999
26-OCT	17.500% 01-NOV-2040		16.000	13,000,000	15,087,540
26-OCT	14.250% 22-JUN-2034		16.128	106,000,000	100,584,460
26-OCT	15.000% 18-JUN-2043		16.308	1,000,000,000	966,010,000
26-OCT	15.000% 18-JUN-2043		16.308	754,000,000	728,371,540
26-OCT	17.500% 01-NOV-2040		16.500	1,000,000	1,130,150
26-OCT	18.500% 14-AUG-2042		16.500	1,800,000	2,050,758
			TOTAL	464,212,300,000	