

Government Securities Daily Secondary Market Report for 06-September-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
06-SEP	0.000% 23-NOV-2023	8.006	8.261	468,200,000	460,324,876
06-SEP	0.000% 23-NOV-2023	8.001	8.256	468,200,000	460,329,558
06-SEP	0.000% 21-DEC-2023	9.000	9.291	154,000,000	150,077,620
06-SEP	0.000% 18-JAN-2024	11.613	12.044	10,000,000,000	9,591,100,000
06-SEP	0.000% 28-MAR-2024	12.091	12.412	5,000,000,000	4,683,500,000
06-SEP	14.875% 25-SEP-2024		12.400	20,000,000,000	21,788,200,000
06-SEP	14.875% 25-SEP-2024		12.445	20,000,000,000	21,779,400,000
06-SEP	14.000% 29-MAY-2025		13.000	36,200,000	38,076,970
06-SEP	14.000% 29-MAY-2025		13.217	25,000,000,000	26,213,500,000
06-SEP	14.000% 29-MAY-2025		13.217	15,000,000,000	15,728,100,000
06-SEP	14.000% 29-MAY-2025		13.210	20,000,000,000	20,972,800,000
06-SEP	14.000% 29-MAY-2025		13.210	20,000,000,000	20,972,800,000
06-SEP	13.500% 09-JUL-2026		12.950	31,000,000	32,014,320
06-SEP	13.500% 09-JUL-2026		13.000	5,900,000	6,086,145
06-SEP	16.000% 06-MAY-2027		13.500	10,000,000,000	11,218,900,000
06-SEP	16.000% 06-MAY-2027		13.530	10,000,000,000	11,210,000,000
06-SEP	14.250% 23-AUG-2029		14.950	500,000,000	487,605,000
06-SEP	16.000% 14-NOV-2030		13.982	1,000,000,000	1,134,920,000
06-SEP	16.000% 14-NOV-2030		13.982	1,000,000,000	1,134,930,000
06-SEP	17.000% 03-APR-2031		14.840	85,900,000	100,007,357
06-SEP	14.375% 03-FEB-2033		13.500	19,000,000	20,018,590
06-SEP	14.375% 03-FEB-2033		15.480	4,000,000,000	3,814,840,000
06-SEP	14.250% 22-JUN-2034		16.509	4,000,000,000	3,645,480,000
06-SEP	14.250% 22-JUN-2034		16.493	200,000,000	182,414,000
06-SEP	14.250% 22-JUN-2034		14.000	48,200,000	50,006,054
06-SEP	16.000% 14-MAY-2037		14.750	146,200,000	162,964,754
06-SEP	16.000% 14-MAY-2037		14.750	146,200,000	162,963,292
06-SEP	17.500% 01-NOV-2040		16.500	4,600,000	5,086,678
06-SEP	17.500% 01-NOV-2040		17.000	3,000,000	3,230,280
06-SEP	17.500% 01-NOV-2040		15.150	12,600,000	15,016,428
06-SEP	15.000% 18-JUN-2043		15.006	250,000,000	255,422,500
06-SEP	15.000% 18-JUN-2043		15.500	100,000,000	99,149,000
			TTLS	167,679,200,000	176,579,263,422

