

Government Securities Daily Secondary Market Report for 12-September-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
12-SEP	0.000% 28-SEP-2023	11.000	11.598	5,000,000	4,976,006
12-SEP	0.000% 26-OCT-2023	11.003	11.550	531,000,000	524,049,210
12-SEP	0.000% 26-OCT-2023	11.003	11.550	100,000,000	98,691,000
12-SEP	0.000% 23-NOV-2023	10.098	10.516	1,100,000	1,078,517
12-SEP	0.000% 07-DEC-2023	10.824	11.281	50,000,000,000	48,756,500,000
12-SEP	0.000% 07-DEC-2023	8.004	8.252	517,600,000	508,019,224
12-SEP	0.000% 07-DEC-2023	8.000	8.248	517,600,000	508,024,400
12-SEP	0.000% 16-FEB-2024	11.999	12.412	970,000,000	922,392,400
12-SEP	0.000% 29-FEB-2024	9.500	9.741	34,500,000	33,038,235
12-SEP	0.000% 14-MAR-2024	13.557	14.012	1,228,600,000	1,150,006,458
12-SEP	0.000% 04-JUL-2024	12.017	12.150	20,000,000,000	18,224,000,000
12-SEP	0.000% 29-AUG-2024	11.500	11.522	22,300,000	20,073,791
12-SEP	0.000% 29-AUG-2024	10.500	10.519	132,200,000	120,044,210
12-SEP	14.000% 18-JAN-2024		11.093	40,000,000,000	41,205,600,000
12-SEP	14.000% 29-MAY-2025		11.230	18,500,000	20,004,790
12-SEP	14.000% 29-MAY-2025		13.204	20,000,000,000	21,018,800,000
12-SEP	14.000% 29-MAY-2025		13.204	20,000,000,000	21,018,800,000
12-SEP	14.000% 29-MAY-2025		13.000	32,000,000	33,728,960
12-SEP	13.500% 09-JUL-2026		13.450	8,800,000	9,004,864
12-SEP	16.000% 06-MAY-2027		15.000	9,300,000	10,055,811
12-SEP	14.125% 13-JAN-2028		14.250	500,000,000	508,250,000
12-SEP	14.125% 13-JAN-2028		14.400	250,000,000	252,942,500
12-SEP	14.125% 13-JAN-2028		14.400	2,250,000,000	2,276,482,500
12-SEP	14.125% 13-JAN-2028		13.750	50,000,000	51,622,500
12-SEP	14.125% 13-JAN-2028		14.950	2,500,000,000	2,486,775,000
12-SEP	14.125% 13-JAN-2028		15.000	2,500,000,000	2,482,950,000
12-SEP	14.250% 23-AUG-2029		15.500	3,152,900,000	3,017,262,242
12-SEP	17.000% 03-APR-2031		15.522	23,000,000,000	26,107,300,000
12-SEP	17.000% 03-APR-2031		15.700	5,000,000	5,635,115
12-SEP	16.375% 04-MAR-2032		15.950	10,000,000	11,003,626
12-SEP	14.375% 03-FEB-2033		15.700	2,000,000,000	1,891,680,000
12-SEP	14.375% 03-FEB-2033		14.992	100,000,000	97,933,000
12-SEP	14.375% 03-FEB-2033		15.700	1,800,000,000	1,702,512,000

12-SEP	14.375% 03-FEB-2033		14.750	20,200,000	20,021,836
12-SEP	14.375% 03-FEB-2033		15.090	1,100,000	1,072,049
12-SEP	14.375% 03-FEB-2033		14.50	40,000,000	40,145,600
12-SEP	14.375% 03-FEB-2033		14.76	50,000,000	49,539,500
12-SEP	14.375% 03-FEB-2033		15.71	3,800,000,000	3,592,444,000
12-SEP	14.375% 03-FEB-2033		14.97	500,000,000	490,235,000
12-SEP	14.250% 22-JUN-2034		16.86	112,500,000	101,018,250
12-SEP	16.000% 14-MAY-2037		15.76	5,000,000	5,289,900
12-SEP	16.000% 14-MAY-2037		15.50	306,400,000	328,656,896
12-SEP	16.000% 14-MAY-2037		16.26	7,000,000,000	7,213,360,000
12-SEP	16.000% 14-MAY-2037		15.53	274,400,000	293,857,704
12-SEP	16.000% 14-MAY-2037		15.53	193,300,000	207,006,903
12-SEP	16.000% 14-MAY-2037		15.293	200,000,000	216,936,000
12-SEP	16.000% 14-MAY-2037		15.830	838,800,000	884,044,872
12-SEP	16.000% 14-MAY-2037		15.530	109,000,000	116,729,190
12-SEP	16.000% 14-MAY-2037		15.530	719,800,000	770,841,018
12-SEP	16.000% 14-MAY-2037		15.500	529,400,000	567,855,616
12-SEP	16.000% 14-MAY-2037		15.800	190,000,000	200,565,900
12-SEP	16.000% 14-MAY-2037		16.000	5,000,000	5,222,600
12-SEP	16.000% 14-MAY-2037		16.080	4,000,000,000	4,160,520,000
12-SEP	16.000% 14-MAY-2037		15.800	5,614,800,000	5,927,039,028
12-SEP	16.000% 14-MAY-2037		15.758	50,000,000	52,899,000
12-SEP	16.000% 14-MAY-2037		15.500	72,800,000	78,088,192
12-SEP	16.000% 14-MAY-2037		15.810	1,300,000,000	1,371,565,000
12-SEP	16.000% 14-MAY-2037		15.830	3,429,600,000	3,614,592,624
12-SEP	16.000% 14-MAY-2037		15.830	792,100,000	834,825,874
12-SEP	16.000% 14-MAY-2037		15.800	5,700,000,000	6,016,977,000
12-SEP	16.000% 14-MAY-2037		15.830	81,000,000	85,369,140
12-SEP	16.000% 14-MAY-2037		15.830	254,000,000	267,700,760
12-SEP	16.000% 14-MAY-2037		15.500	307,700,000	330,051,328
12-SEP	16.000% 14-MAY-2037		15.850	500,000,000	526,410,000
12-SEP	17.500% 01-NOV-2040		16.100	22,000,000	24,925,340
12-SEP	17.500% 01-NOV-2040		16.550	10,000,000	11,057,260
12-SEP	17.500% 01-NOV-2040		15.600	42,900,000	49,965,201
12-SEP	17.500% 01-NOV-2040		16.100	34,000,000	38,520,980

12-SEP	17.500% 01-NOV-2040		16.000	500,000	569,590
12-SEP	17.500% 01-NOV-2040		16.000	500,000	569,590
12-SEP	17.500% 01-NOV-2040		16.000	400,000	455,672
12-SEP	17.500% 01-NOV-2040		16.500	10,000,000	11,087,000
12-SEP	17.500% 01-NOV-2040		15.627	3,200,000	3,721,504
12-SEP	17.500% 01-NOV-2040		17.122	14,000,000	15,018,780
12-SEP	17.750% 08-MAY-2042		15.736	3,200,000	3,743,584
12-SEP	17.750% 08-MAY-2042		15.800	300,000,000	349,695,000
12-SEP	18.500% 14-AUG-2042		16.300	40,000,000	45,221,200
12-SEP	18.500% 14-AUG-2042		16.340	700,000	789,558
12-SEP	18.500% 14-AUG-2042		16.500	10,000,000	11,177,000
12-SEP	18.500% 14-AUG-2042		16.800	2,500,000	2,747,250
12-SEP	18.500% 14-AUG-2042		15.948	150,000,000	173,067,000
12-SEP	18.500% 14-AUG-2042		15.801	3,100,000	3,607,718
12-SEP	18.500% 14-AUG-2042		15.801	15,000,000	17,456,700
12-SEP	18.500% 14-AUG-2042		16.250	9,800,000	11,111,044
12-SEP	15.000% 18-JUN-2043		16.000	2,000,000	1,929,900
12-SEP	15.000% 18-JUN-2043		15.766	600,000,000	586,980,000
12-SEP	15.000% 18-JUN-2043		15.766	3,500,000	3,424,050
12-SEP	15.000% 18-JUN-2043		15.000	58,600,000	60,038,044
12-SEP	15.000% 18-JUN-2043		16.190	1,200,000	1,145,208
12-SEP	15.000% 18-JUN-2043		15.000	3,000,000	3,073,620
12-SEP	15.000% 18-JUN-2043		14.550	9,500,000	10,008,915
12-SEP	15.000% 18-JUN-2043		15.766	120,000,000	117,396,000
12-SEP	15.000% 18-JUN-2043		15.200	71,200,000	72,060,808
12-SEP	15.000% 18-JUN-2043		15.941	180,000,000	174,294,000
12-SEP	15.000% 18-JUN-2043		15.300	130,000,000	130,776,100
			TTLS	231,094,100,000	235,385,750,755