

Government Securities Daily Secondary Market Report for 20-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
20-SEP	0.000% 07-DEC-2023	10.399	10.833	10,000,000,000	9,782,600,000
20-SEP	0.000% 21-DEC-2023	13.001	13.647	52,000,000	50,350,040
20-SEP	0.000% 21-DEC-2023	9.348	9.680	13,000,000	12,700,740
20-SEP	0.000% 21-DEC-2023	8.002	8.244	40,900,000	40,091,407
20-SEP	0.000% 18-JAN-2024	11.500	11.949	10,000,000,000	9,635,700,000
20-SEP	0.000% 29-FEB-2024	9.500	9.752	117,800,000	113,033,812
20-SEP	0.000% 14-MAR-2024	10.500	10.786	21,100,000	20,083,191
20-SEP	0.000% 14-MAR-2024	9.500	9.734	99,400,000	95,046,280
20-SEP	0.000% 04-JUL-2024	12.025	12.174	20,000,000,000	18,266,800,000
20-SEP	0.000% 18-JUL-2024	12.255	12.381	40,000,000,000	36,317,600,000
20-SEP	0.000% 18-JUL-2024	12.255	12.381	40,000,000,000	36,317,600,000
20-SEP	0.000% 29-AUG-2024	12.400	12.443	100,000,000	89,536,000
20-SEP	0.000% 12-SEP-2024	11.500	11.512	139,200,000	125,090,688
20-SEP	14.000% 08-AUG-2024		12.246	26,000,000,000	26,773,500,000
20-SEP	14.000% 08-AUG-2024		12.246	26,000,000,000	26,773,500,000
20-SEP	14.875% 25-SEP-2024		12.446	23,000,000,000	25,162,690,000
20-SEP	14.000% 29-MAY-2025		13.000	110,000,000	116,264,500
20-SEP	14.000% 29-MAY-2025		13.656	35,000,000,000	36,652,000,000
20-SEP	14.000% 29-MAY-2025		13.656	35,000,000,000	36,652,000,000
20-SEP	14.000% 29-MAY-2025		13.550	20,000,000,000	20,975,200,000
20-SEP	14.000% 29-MAY-2025		13.500	1,000,000,000	1,049,500,000
20-SEP	14.000% 29-MAY-2025		13.550	20,000,000,000	20,975,200,000
20-SEP	14.000% 29-MAY-2025		13.500	3,000,000,000	3,148,500,000
20-SEP	14.000% 29-MAY-2025		13.656	30,000,000,000	31,416,000,000
20-SEP	14.000% 29-MAY-2025		13.030	94,700,000	100,051,497
20-SEP	14.000% 29-MAY-2025		13.250	1,000,000,000	1,053,220,000
20-SEP	14.000% 29-MAY-2025		13.250	1,000,000,000	1,053,220,000
20-SEP	16.000% 06-MAY-2027		14.200	20,000,000,000	22,145,400,000
20-SEP	14.250% 23-AUG-2029		15.000	730,000,000	714,480,200
20-SEP	14.375% 03-FEB-2033		14.968	12,000,000	11,803,320
20-SEP	16.000% 14-MAY-2037		15.500	700,000,000	753,312,000
20-SEP	16.000% 14-MAY-2037		15.500	200,000,000	215,232,000
20-SEP	16.000% 14-MAY-2037		15.500	500,000,000	538,080,000

20-SEP	16.000% 14-MAY-2037		15.500	650,000,000	699,504,000
20-SEP	16.000% 14-MAY-2037		15.500	150,000,000	161,424,000
20-SEP	16.000% 14-MAY-2037		15.580	74,700,000	80,047,026
20-SEP	16.000% 14-MAY-2037		15.400	4,600,000	4,976,924
20-SEP	16.000% 14-MAY-2037		16.875	10,000,000	10,017,900
20-SEP	17.500% 01-NOV-2040		16.300	7,200,000	8,096,976
20-SEP	17.500% 01-NOV-2040		14.750	73,500,000	90,131,580
20-SEP	15.000% 18-JUN-2043		15.000	452,500,000	465,079,500
20-SEP	15.000% 18-JUN-2043		16.500	766,000,000	720,622,160
20-SEP	15.000% 18-JUN-2043		16.500	222,000,000	208,848,720
20-SEP	15.000% 18-JUN-2043		15.435	100,000,000	100,105,000
20-SEP	15.000% 18-JUN-2043		16.500	274,000,000	257,768,240
20-SEP	15.000% 18-JUN-2043		16.510	1,262,000,000	1,186,557,640
TOTAL				367,976,600,000	371,138,565,341