

Government Securities Daily Secondary Market Report for 21-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
21-SEP	0.000% 26-OCT-2023	9.004	9.379	6,000,000,000	5,948,640,000
21-SEP	0.000% 07-DEC-2023	10.827	11.299	50,000,000,000	48,883,500,000
21-SEP	0.000% 04-JAN-2024	11.506	11.986	10,000,000,000	9,679,600,000
21-SEP	0.000% 18-JAN-2024	9.076	9.357	100,000	97,126
21-SEP	0.000% 14-MAR-2024	11.801	12.164	210,000,000	198,754,500
21-SEP	0.000% 14-MAR-2024	11.494	11.838	20,000,000,000	18,955,400,000
21-SEP	0.000% 14-MAR-2024	11.000	11.315	210,000,000	199,479,431
21-SEP	0.000% 28-MAR-2024	10.000	10.240	273,500,000	260,035,595
21-SEP	0.000% 29-AUG-2024	10.000	10.029	1,100,000	1,005,510
21-SEP	0.000% 12-SEP-2024	12.349	12.365	188,600,000	168,274,578
21-SEP	0.000% 12-SEP-2024	12.349	12.365	11,400,000	10,171,422
21-SEP	0.000% 12-SEP-2024	12.349	12.365	1,000,000,000	892,230,000
21-SEP	14.000% 18-JAN-2024		13.012	10,000,000	10,268,000
21-SEP	14.000% 29-MAY-2025		13.299	40,000,000,000	42,114,000,000
21-SEP	14.000% 29-MAY-2025		13.554	20,000,000,000	20,981,600,000
21-SEP	14.000% 29-MAY-2025		13.300	20,000,000,000	21,057,000,000
21-SEP	14.000% 29-MAY-2025		13.300	20,000,000,000	21,057,000,000
21-SEP	14.000% 29-MAY-2025		13.554	20,000,000,000	20,981,600,000
21-SEP	14.125% 13-JAN-2028		14.600	1,510,000,000	1,523,635,300
21-SEP	14.250% 23-AUG-2029		15.350	39,400,000	38,062,370
21-SEP	16.000% 14-NOV-2030		14.500	500,000,000	558,610,000
21-SEP	16.000% 14-NOV-2030		14.500	500,000,000	558,605,000
21-SEP	17.000% 03-APR-2031		14.950	21,500,000	25,066,420
21-SEP	14.375% 03-FEB-2033		14.968	100,000,000	98,400,000
21-SEP	14.375% 03-FEB-2033		14.968	20,000,000	19,680,000
21-SEP	14.375% 03-FEB-2033		14.968	100,000,000	98,400,000
21-SEP	14.250% 22-JUN-2034		15.850	10,000,000	9,480,100
21-SEP	14.250% 22-JUN-2034		14.000	9,600,000	10,015,392
21-SEP	16.250% 08-NOV-2035		14.800	5,000,000,000	5,666,050,000
21-SEP	16.000% 14-MAY-2037		14.800	107,400,000	120,090,384
21-SEP	16.000% 14-MAY-2037		15.229	100,000,000	109,239,000
21-SEP	16.000% 14-MAY-2037		16.875	40,000,000	40,089,600
21-SEP	17.500% 01-NOV-2040		15.500	800,000	940,448

21-SEP	17.750% 08-MAY-2042		17.000	4,600,000	5,040,588
21-SEP	18.500% 14-AUG-2042		16.700	20,000,000,000	22,189,800,000
21-SEP	18.500% 14-AUG-2042		16.690	9,800,000,000	10,879,078,000
21-SEP	15.000% 18-JUN-2043		15.435	60,000,000	60,087,600
21-SEP	15.000% 18-JUN-2043		15.435	80,000,000	80,116,800
21-SEP	15.000% 18-JUN-2043		15.435	25,000,000	25,036,500
TOTAL				245,933,000,000	253,514,179,664