

Government Securities Daily Secondary Market Report for 22-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
22-SEP	0.000% 12-SEP-2024	12.400	12.418	762,300,000	680,055,453
22-SEP	0.000% 14-MAR-2024	11.569	11.920	600,000	568,638
22-SEP	0.000% 14-MAR-2024	11.499	11.846	10,000,000,000	9,480,300,000
22-SEP	0.000% 04-JAN-2024	11.250	11.710	10,000,000,000	9,689,400,000
22-SEP	0.000% 14-MAR-2024	11.350	11.688	20,000,000,000	18,973,400,000
22-SEP	0.000% 12-SEP-2024	11.500	11.515	174,800,000	157,171,420
22-SEP	0.000% 14-MAR-2024	10.811	11.117	105,200,000	100,044,148
22-SEP	0.000% 14-MAR-2024	9.501	9.738	18,900,000	18,081,063
22-SEP	0.000% 21-DEC-2023	9.246	9.573	20,000,000,000	19,554,200,000
22-SEP	0.000% 18-JAN-2024	8.999	9.276	1,100,000	1,068,903
22-SEP	0.000% 21-DEC-2023	8.501	8.777	41,900,000	41,039,793
22-SEP	0.000% 21-DEC-2023	8.501	8.777	700,000	685,629
22-SEP	0.000% 21-DEC-2023	7.998	8.242	50,000,000	49,033,000
22-SEP	0.000% 21-DEC-2023	7.998	8.242	50,000,000	49,033,000
22-SEP	0.000% 21-DEC-2023	7.998	8.242	50,000,000	49,033,000
22-SEP	14.000% 18-JAN-2024		10.292	20,000,000,000	20,715,000,000
22-SEP	14.000% 18-JAN-2024		10.799	40,000,000,000	41,365,200,000
22-SEP	14.000% 18-JAN-2024		10.200	20,000,000,000	20,720,800,000
22-SEP	14.000% 18-JAN-2024		10.799	30,000,000,000	31,023,900,000
22-SEP	14.000% 01-AUG-2024		12.750	7,000,000	7,201,040
22-SEP	14.000% 01-AUG-2024		13.800	633,000,000	645,875,220
22-SEP	14.250% 23-AUG-2029		15.280	8,300,000	8,043,032
22-SEP	14.250% 23-AUG-2029		15.000	1,000,000,000	979,520,000
22-SEP	14.250% 23-AUG-2029		15.275	5,000,000,000	4,846,150,000
22-SEP	14.250% 23-AUG-2029		15.050	5,000,000,000	4,888,200,000
22-SEP	17.000% 03-APR-2031		14.750	20,000,000	23,517,000
22-SEP	14.125% 13-JAN-2028		14.730	600,000,000	603,246,000
22-SEP	14.125% 13-JAN-2028		14.730	4,200,000,000	4,222,722,000
22-SEP	14.125% 13-JAN-2028		14.700	2,800,000,000	2,817,724,000
22-SEP	14.125% 13-JAN-2028		14.730	297,000,000	298,606,770
22-SEP	14.125% 13-JAN-2028		14.700	2,000,000,000	2,012,660,000
22-SEP	14.125% 13-JAN-2028		14.700	5,000,000,000	5,031,650,000
22-SEP	16.000% 06-MAY-2027		13.486	2,000,000,000	2,257,520,000

22-SEP	16.000% 06-MAY-2027		13.980	2,000,000,000	2,228,820,000
22-SEP	16.000% 06-MAY-2027		14.200	20,000,000,000	22,162,200,000
22-SEP	14.375% 03-FEB-2033		14.968	40,000,000	39,376,000
22-SEP	16.375% 04-MAR-2032		15.700	4,200,000	4,345,026
22-SEP	17.500% 01-NOV-2040		15.950	18,200,000	20,877,948
22-SEP	17.500% 01-NOV-2040		17.000	100,000,000	108,451,000
22-SEP	14.000% 29-MAY-2025		13.305	40,000,000,000	42,126,000,000
22-SEP	14.000% 29-MAY-2025		13.304	20,000,000,000	21,063,200,000
22-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,034,800,000
22-SEP	14.000% 29-MAY-2025		13.400	1,000,000,000	1,051,740,000
22-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,034,800,000
22-SEP	14.000% 29-MAY-2025		13.000	1,900,000	2,009,611
22-SEP	14.000% 29-MAY-2025		13.304	20,000,000,000	21,063,200,000
22-SEP	15.000% 20-MAY-2032		15.500	20,000,000,000	20,449,200,000
22-SEP	15.000% 20-MAY-2032		16.000	100,100,000	100,078,979
22-SEP	15.000% 20-MAY-2032		15.700	3,200,000	3,242,560
22-SEP	16.000% 14-MAY-2037		16.116	50,000,000	52,129,500
22-SEP	16.000% 14-MAY-2037		15.730	795,400,000	846,273,784
22-SEP	16.000% 14-MAY-2037		15.229	100,000,000	109,284,000
22-SEP	16.000% 14-MAY-2037		16.000	15,000,000	15,734,153
22-SEP	16.000% 14-MAY-2037		15.730	184,900,000	196,726,204
22-SEP	16.000% 14-MAY-2037		15.700	980,300,000	1,044,656,695
22-SEP	16.000% 14-MAY-2037		15.500	23,300,000	25,095,032
22-SEP	15.000% 18-JUN-2043		15.435	30,500,000	30,557,035
22-SEP	15.000% 18-JUN-2043		16.300	1,000,000,000	952,390,000
22-SEP	15.000% 18-JUN-2043		15.749	5,000,000	4,917,000
22-SEP	15.000% 18-JUN-2043		15.900	50,200,000	48,930,442
22-SEP	15.000% 18-JUN-2043		15.850	100,000,000	97,757,000
22-SEP	15.000% 18-JUN-2043		15.721	200,000	197,000
22-SEP	15.000% 18-JUN-2043		15.850	3,000,000	2,932,710
22-SEP	15.000% 18-JUN-2043		15.436	200,000,000	200,374,000
22-SEP	18.500% 14-AUG-2042		16.698	400,000,000	444,044,000
22-SEP	18.500% 14-AUG-2042		16.200	200,000,000	228,384,000
22-SEP	18.500% 14-AUG-2042		15.500	420,400,000	500,064,000
22-SEP	18.500% 14-AUG-2042		16.200	9,800,000,000	11,190,816,000

22-SEP	18.500% 14-AUG-2042		16.027	1,000,000,000	1,153,340,000
22-SEP	18.500% 14-AUG-2042		16.697	10,000,000,000	11,101,700,000
22-SEP	18.500% 14-AUG-2042		16.700	10,000,000,000	11,099,800,000
22-SEP	18.500% 14-AUG-2042		16.698	9,800,000,000	10,879,078,000
22-SEP	18.500% 14-AUG-2042		16.000	890,000,000	1,028,092,400
22-SEP	18.500% 14-AUG-2042		16.007	10,000,000,000	11,547,000,000
22-SEP	18.500% 14-AUG-2042		16.000	110,000,000	127,067,600
22-SEP	18.500% 14-AUG-2042		16.107	3,000,000,000	3,444,060,000
22-SEP	18.500% 14-AUG-2042		15.850	283,700,000	330,589,936
			TTLS	422,530,300,000	440,504,980,724