

Government Securities Daily Secondary Market Report for 25-September-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
25-SEP	0.000% 07-DEC-2023	10.700	11.168	46,000,000	45,036,225
25-SEP	0.000% 07-DEC-2023	9.876	10.274	50,000,000,000	49,031,500,000
25-SEP	0.000% 21-DEC-2023	8.702	8.995	102,000,000	99,927,360
25-SEP	0.000% 21-DEC-2023	7.000	7.189	9,150,200,000	9,000,035,032
25-SEP	0.000% 04-JAN-2024	11.500	11.986	10,000,000,000	9,691,600,000
25-SEP	0.000% 04-JAN-2024	11.263	11.729	10,000,000,000	9,697,762,084
25-SEP	0.000% 14-MAR-2024	9.999	10.266	125,700,000	120,074,925
25-SEP	0.000% 09-MAY-2024	11.750	12.009	10,000,000,000	9,319,000,000
25-SEP	14.000% 18-JAN-2024		10.787	40,000,000,000	41,402,400,000
25-SEP	14.000% 18-JAN-2024		10.787	30,000,000,000	31,051,800,000
25-SEP	14.000% 08-AUG-2024		10.000	114,300,000	120,021,858
25-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,057,200,000
25-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,057,200,000
25-SEP	14.000% 29-MAY-2025		13.412	20,000,000,000	21,053,800,000
25-SEP	14.000% 29-MAY-2025		13.412	20,000,000,000	21,053,800,000
25-SEP	14.000% 29-MAY-2025		13.400	40,000,000,000	42,114,400,000
25-SEP	13.500% 09-JUL-2026		13.000	128,000,000	132,908,800
25-SEP	14.125% 13-JAN-2028		14.730	844,200,000	849,763,278
25-SEP	14.125% 13-JAN-2028		15.200	80,000,000	79,380,800
25-SEP	14.125% 13-JAN-2028		14.730	86,400,000	86,969,376
25-SEP	14.125% 13-JAN-2028		14.700	2,350,000,000	2,367,648,500
25-SEP	14.125% 13-JAN-2028		14.730	233,900,000	235,441,401
25-SEP	14.125% 13-JAN-2028		14.730	896,900,000	902,810,571
25-SEP	14.125% 13-JAN-2028		14.730	118,100,000	118,878,279
25-SEP	14.125% 13-JAN-2028		14.700	2,179,500,000	2,195,868,045
25-SEP	14.250% 23-AUG-2029		14.730	40,400,000	40,033,168
25-SEP	15.000% 20-MAY-2032		15.508	20,000,000,000	20,466,800,000
25-SEP	14.375% 03-FEB-2033		14.900	4,981,200,000	4,925,759,244
25-SEP	14.375% 03-FEB-2033		14.920	3,800,000,000	3,754,020,000
25-SEP	14.375% 03-FEB-2033		14.500	100,000,000	100,868,000
25-SEP	14.375% 03-FEB-2033		14.900	3,600,000,000	3,559,932,000
25-SEP	16.250% 08-NOV-2035		16.000	4,500,000	4,803,500
25-SEP	16.000% 14-MAY-2037		15.530	98,300,000	105,834,695

25-SEP	16.000% 14-MAY-2037		15.500	278,500,000	300,326,045
25-SEP	16.000% 14-MAY-2037		15.824	200,000,000	212,004,000
25-SEP	16.000% 14-MAY-2037		15.550	813,600,000	875,026,800
25-SEP	17.500% 01-NOV-2040		16.500	4,500,000	5,017,450
25-SEP	17.500% 01-NOV-2040		14.500	200,000	249,326
25-SEP	17.500% 01-NOV-2040		16.900	4,600,000	5,021,636
25-SEP	17.750% 08-MAY-2042		14.763	6,000,000	7,464,000
25-SEP	17.750% 08-MAY-2042		17.800	4,800,000	5,054,400
25-SEP	18.500% 14-AUG-2042		15.700	200,000,000	235,402,000
25-SEP	18.500% 14-AUG-2042		16.000	5,000,000,000	5,783,150,000
25-SEP	18.500% 14-AUG-2042		16.013	5,000,000,000	5,778,800,000
25-SEP	18.500% 14-AUG-2042		16.010	5,000,000,000	5,779,800,000
25-SEP	18.500% 14-AUG-2042		16.000	5,100,000,000	5,898,813,000
25-SEP	18.500% 14-AUG-2042		15.562	200,000,000	237,326,000
25-SEP	15.000% 18-JUN-2043		16.030	400,300,000	387,718,571
25-SEP	15.000% 18-JUN-2043		16.197	700,000,000	671,489,000
25-SEP	15.000% 18-JUN-2043		16.330	1,500,000,000	1,427,970,000
25-SEP	15.000% 18-JUN-2043		16.253	3,400,000,000	3,251,046,000
25-SEP	15.000% 18-JUN-2043		15.600	5,300,000	5,264,596
25-SEP	15.000% 18-JUN-2043		16.217	3,000,000,000	2,874,510,000
25-SEP	15.000% 18-JUN-2043		16.280	4,599,700,000	4,391,379,587
25-SEP	15.000% 18-JUN-2043		16.250	3,400,000,000	3,251,624,000
25-SEP	15.000% 18-JUN-2043		16.250	4,500,000,000	4,303,620,000
25-SEP	15.000% 18-JUN-2043		15.530	100,000,000	99,746,000
25-SEP	15.000% 18-JUN-2043		16.330	5,500,000,000	5,235,890,000
25-SEP	15.000% 18-JUN-2043		16.300	5,000,000,000	4,768,100,000
25-SEP	15.000% 18-JUN-2043		16.220	3,000,000,000	2,874,030,000
25-SEP	15.000% 18-JUN-2043		16.247	4,500,000,000	4,304,340,000
25-SEP	15.000% 18-JUN-2043		16.030	400,300,000	387,718,571
25-SEP	15.000% 18-JUN-2043		16.333	1,500,000,000	1,427,730,000
			TTLS	382,397,400,000	390,628,908,123