

Government Securities Daily Secondary Market Report for 27-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
27-SEP	0.000% 06-JUN-2024	12.247	12.474	3,300,000	3,041,775
27-SEP	0.000% 18-JAN-2024	11.539	12.005	10,000,000,000	9,655,100,000
27-SEP	0.000% 14-MAR-2024	10.499	10.796	104,900,000	100,036,836
27-SEP	0.000% 29-AUG-2024	10.500	10.541	11,000,000	10,027,820
27-SEP	0.000% 29-AUG-2024	9.999	10.037	8,800,000	8,056,224
27-SEP	0.000% 28-MAR-2024	9.499	9.724	62,900,000	60,040,566
27-SEP	15.000% 18-JUN-2043		15.719	80,000,000	78,974,400
27-SEP	16.000% 14-MAY-2037		15.300	14,700,000	16,035,495
27-SEP	15.000% 20-MAY-2032		16.000	5,000,000	5,009,550
27-SEP	14.000% 29-MAY-2025		13.404	20,000,000,000	21,071,000,000
27-SEP	14.000% 29-MAY-2025		13.404	20,000,000,000	21,071,000,000
27-SEP	14.000% 29-MAY-2025		13.404	40,000,000,000	42,142,000,000
27-SEP	14.000% 29-MAY-2025		13.401	35,000,000,000	36,876,000,000
27-SEP	14.000% 18-JAN-2024		10.249	1,300,000,000	1,348,503,000
27-SEP	14.000% 29-MAY-2025		13.000	12,800,000	13,561,856
27-SEP	14.000% 29-MAY-2025		12.400	621,000,000	663,513,660
27-SEP	17.500% 01-NOV-2040		16.500	5,000,000,000	5,579,800,000
27-SEP	17.500% 01-NOV-2040		16.500	6,000,000	6,695,760
27-SEP	17.500% 01-NOV-2040		16.350	5,000,000,000	5,624,750,000
27-SEP	17.500% 01-NOV-2040		16.347	5,000,000,000	5,625,650,000
27-SEP	17.500% 01-NOV-2040		16.500	2,546,600,000	2,841,903,736
27-SEP	14.250% 22-JUN-2034		14.000	60,000,000	62,736,000
27-SEP	14.250% 22-JUN-2034		16.000	1,500,000,000	1,414,920,000
27-SEP	14.375% 03-FEB-2033		15.500	4,000,000	3,844,080
27-SEP	14.375% 03-FEB-2033		15.000	203,000,000	199,912,370
27-SEP	16.000% 06-MAY-2027		14.100	20,000,000,000	22,261,000,000
27-SEP	16.000% 06-MAY-2027		14.228	20,000,000,000	22,187,800,000
27-SEP	16.625% 27-AUG-2026		14.250	1,566,800,000	1,672,135,964
27-SEP	16.625% 27-AUG-2026		13.200	1,900,000	2,076,624
27-SEP	17.000% 03-APR-2031		15.330	1,000,000,000	1,150,930,000
27-SEP	14.250% 23-AUG-2029		14.300	10,000,000	10,083,100
27-SEP	14.250% 23-AUG-2029		15.000	600,000,000	588,882,000
27-SEP	15.000% 18-JUN-2043		15.100	29,300,000	30,015,213

27-SEP	15.000% 18-JUN-2043		16.400	111,000,000	105,340,110
27-SEP	18.500% 14-AUG-2042		15.810	2,000,000,000	2,340,880,000
27-SEP	18.500% 14-AUG-2042		16.000	9,300,000	10,765,773
27-SEP	18.500% 14-AUG-2042		16.750	10,000,000	11,093,200
27-SEP	18.500% 14-AUG-2042		15.500	9,300,000	11,085,042
27-SEP	14.000% 29-MAY-2025		13.401	35,000,000,000	36,876,000,000
			TTLS	226,891,600,000	241,740,200,154