

Government Securities Daily Secondary Market Report for 29-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
29-SEP	0.000% 07-DEC-2023	10.801	11.285	20,000,000,000	19,599,800,000
29-SEP	0.000% 07-DEC-2023	10.801	11.285	20,000,000,000	19,599,800,000
29-SEP	0.000% 04-JAN-2024	9.281	9.601	9,000,000,000	8,783,370,000
29-SEP	0.000% 04-JAN-2024	9.249	9.568	9,000,000,000	8,784,090,000
29-SEP	0.000% 16-FEB-2024	9.280	9.547	7,000,000,000	6,759,410,000
29-SEP	0.000% 16-FEB-2024	9.249	9.514	7,000,000,000	6,760,180,000
29-SEP	0.000% 14-MAR-2024	11.518	11.879	10,000,000,000	9,499,390,467
29-SEP	0.000% 28-MAR-2024	12.070	12.437	1,600,000	1,509,644
29-SEP	0.000% 28-MAR-2024	11.500	11.833	5,000,000,000	4,730,250,000
29-SEP	0.000% 28-MAR-2024	11.061	11.370	369,300,000	350,096,400
29-SEP	0.000% 23-MAY-2024	11.499	11.729	5,000,000,000	4,652,600,000
29-SEP	0.000% 29-AUG-2024	13.000	13.068	3,500,000	3,126,900
29-SEP	0.000% 29-AUG-2024	11.500	11.553	11,100,000	10,040,283
29-SEP	0.000% 26-SEP-2024	13.036	13.041	5,000,000	4,426,150
29-SEP	0.000% 26-SEP-2024	13.001	13.005	5,000,000	4,427,550
29-SEP	0.000% 26-SEP-2024	12.935	12.940	250,000,000	221,505,000
29-SEP	0.000% 26-SEP-2024	12.800	12.804	1,000,000,000	887,080,000
29-SEP	0.000% 26-SEP-2024	12.700	12.704	261,300,000	231,997,818
29-SEP	0.000% 26-SEP-2024	12.700	12.704	3,153,600,000	2,799,955,296
29-SEP	0.000% 26-SEP-2024	12.700	12.704	540,600,000	479,977,116
29-SEP	14.000% 18-JAN-2024		10.003	500,000,000	519,310,000
29-SEP	14.000% 18-JAN-2024		10.295	20,000,000,000	20,754,800,000
29-SEP	14.000% 18-JAN-2024		10.000	12,000,000,000	12,463,560,000
29-SEP	14.000% 18-JAN-2024		10.798	40,000,000	41,448,947
29-SEP	14.000% 18-JAN-2024		9.998	500,000,000	519,315,000
29-SEP	14.000% 08-AUG-2024		13.250	60,000,000	61,482,953
29-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,087,200,000
29-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,087,200,000
29-SEP	16.625% 27-AUG-2026		13.500	200,000,000	217,260,000
29-SEP	16.625% 27-AUG-2026		13.500	1,366,800,000	1,484,754,840
29-SEP	16.625% 27-AUG-2026		13.900	1,566,800,000	1,686,675,868
29-SEP	16.000% 06-MAY-2027		14.228	20,000,000,000	22,204,800,000
29-SEP	16.000% 06-MAY-2027		14.300	15,000,000,000	16,622,850,000

29-SEP	16.000% 06-MAY-2027		14.300	15,000,000,000	16,622,850,000
29-SEP	14.125% 13-JAN-2028		14.250	50,000,000	51,152,500
29-SEP	14.125% 13-JAN-2028		14.500	584,000,000	592,911,840
29-SEP	14.125% 13-JAN-2028		14.600	1,300,000,000	1,315,808,000
29-SEP	14.250% 23-AUG-2029		15.000	6,000,000,000	5,893,500,000
29-SEP	14.250% 23-AUG-2029		15.200	6,000,000,000	5,848,560,000
29-SEP	17.000% 03-APR-2031		15.201	6,000,000	6,947,000
29-SEP	17.000% 03-APR-2031		14.009	6,000,000	7,291,664
29-SEP	16.375% 04-MAR-2032		13.660	5,000,000,000	5,701,500,000
29-SEP	14.375% 03-FEB-2033		15.063	35,000,000	34,388,900
29-SEP	14.375% 03-FEB-2033		14.750	50,000,000	49,889,500
29-SEP	14.375% 03-FEB-2033		15.433	1,000,000,000	964,920,000
29-SEP	14.375% 03-FEB-2033		15.116	618,500,000	606,130,000
29-SEP	16.000% 14-MAY-2037		15.650	89,000,000	95,370,620
29-SEP	16.000% 14-MAY-2037		15.667	1,800,000,000	1,927,116,000
29-SEP	16.000% 14-MAY-2037		15.650	140,000,000	150,021,200
29-SEP	16.000% 14-MAY-2037		15.670	1,800,000,000	1,926,810,000
29-SEP	16.000% 14-MAY-2037		15.650	680,000,000	728,674,400
29-SEP	17.500% 01-NOV-2040		17.544	400,000,000	423,168,000
29-SEP	17.500% 01-NOV-2040		16.200	2,000,000	2,270,060
29-SEP	17.750% 08-MAY-2042		17.000	3,200,000	3,519,104
29-SEP	18.500% 14-AUG-2042		15.800	500,000,000	586,055,000
29-SEP	18.500% 14-AUG-2042		15.500	300,000,000	357,874,532
29-SEP	18.500% 14-AUG-2042		15.800	700,000,000	820,477,000
29-SEP	18.500% 14-AUG-2042		15.800	1,000,000,000	1,172,110,000
29-SEP	18.500% 14-AUG-2042		15.800	300,000,000	351,633,000
29-SEP	18.500% 14-AUG-2042		16.150	5,200,000	5,972,893
29-SEP	18.500% 14-AUG-2042		15.650	700,000	827,701
29-SEP	18.500% 14-AUG-2042		14.468	600,000,000	761,871,500
29-SEP	15.000% 18-JUN-2043		15.020	600,000,000	618,132,000
29-SEP	15.000% 18-JUN-2043		15.020	600,000,000	618,132,000
29-SEP	15.000% 18-JUN-2043		15.000	10,000,000	10,314,800
29-SEP	15.000% 18-JUN-2043		15.017	600,000,000	618,246,000
29-SEP	15.000% 18-JUN-2043		15.719	130,000,000	128,440,000
TOTAL				254,744,200,000	

