

Government Securities Daily Secondary Market Report for 14-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
14-SEP	0.000% 29-AUG-2024	12.800	12.832	1,000,000,000	890,680,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	5,000,000,000	4,441,850,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	15,800,000,000	14,036,246,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	500,000,000	444,185,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	76,200,000	67,693,794
14-SEP	0.000% 12-SEP-2024	12.600	12.602	3,300,000,000	2,931,621,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	7,240,000,000	6,431,798,800
14-SEP	0.000% 12-SEP-2024	12.600	12.602	1,875,000,000	1,665,693,750
14-SEP	0.000% 12-SEP-2024	12.600	12.602	5,381,000,000	4,780,318,970
14-SEP	0.000% 12-SEP-2024	12.600	12.602	7,000,000,000	6,218,590,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	3,000,000,000	2,665,110,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	11,500,000,000	10,216,255,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	381,000,000	338,468,970
14-SEP	0.000% 12-SEP-2024	12.600	12.602	10,000,000,000	8,883,700,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	3,000,000,000	2,665,110,000
14-SEP	0.000% 12-SEP-2024	12.600	12.602	25,000,000	22,209,250
14-SEP	0.000% 12-SEP-2024	12.600	12.602	30,000,000,000	26,651,100,000
14-SEP	0.000% 12-SEP-2024	12.549	12.552	800,000,000	711,016,000
14-SEP	0.000% 14-MAR-2024	12.001	12.362	10,000,000,000	9,435,400,000
14-SEP	0.000% 14-MAR-2024	12.001	12.362	5,000,000,000	4,717,700,000
14-SEP	0.000% 14-MAR-2024	12.001	12.362	10,000,000,000	9,435,400,000
14-SEP	0.000% 14-MAR-2024	12.001	12.362	25,000,000,000	23,588,500,000
14-SEP	0.000% 14-MAR-2024	11.951	12.309	600,000,000	566,256,000
14-SEP	0.000% 12-SEP-2024	12.300	12.302	3,368,000,000	3,000,012,320
14-SEP	0.000% 14-MAR-2024	11.850	12.202	2,000,000,000	1,888,420,000
14-SEP	0.000% 14-MAR-2024	11.800	12.149	1,000,000,000	944,430,000
14-SEP	0.000% 04-JAN-2024	11.540	12.009	10,000,000,000	9,658,000,000
14-SEP	0.000% 04-JAN-2024	11.498	11.963	10,000,000,000	9,659,200,000
14-SEP	0.000% 14-MAR-2024	11.515	11.848	20,000,000,000	18,914,000,000
14-SEP	0.000% 14-MAR-2024	11.499	11.831	20,000,000,000	18,915,400,000
14-SEP	0.000% 12-SEP-2024	11.750	11.752	615,000,000	550,492,650
14-SEP	0.000% 07-DEC-2023	10.799	11.257	50,000,000,000	48,787,500,000
14-SEP	0.000% 07-DEC-2023	10.252	10.664	1,500,000,000	1,465,425,000

14-SEP	0.000% 14-DEC-2023	10.002	10.384	10,000,000,000	9,756,700,000
14-SEP	0.000% 14-DEC-2023	10.002	10.384	5,000,000,000	4,878,350,000
14-SEP	0.000% 14-DEC-2023	10.002	10.384	10,000,000,000	9,756,700,000
14-SEP	0.000% 14-DEC-2023	10.002	10.384	5,000,000,000	4,878,350,000
14-SEP	0.000% 14-DEC-2023	10.002	10.384	10,000,000,000	9,756,700,000
14-SEP	0.000% 14-DEC-2023	10.002	10.384	225,000,000	219,525,750
14-SEP	14.000% 18-JAN-2024		10.715	25,000,000,000	25,800,750,000
14-SEP	18.500% 14-AUG-2042		17.000	2,600,000	2,827,942
14-SEP	14.125% 13-JAN-2028		15.200	233,900,000	231,062,793
14-SEP	14.125% 13-JAN-2028		14.300	73,900,000	75,059,491
14-SEP	14.125% 13-JAN-2028		15.200	5,262,400,000	5,198,567,088
14-SEP	14.125% 13-JAN-2028		15.200	297,400,000	293,792,538
14-SEP	14.125% 13-JAN-2028		14.800	500,000,000	500,055,000
14-SEP	14.125% 13-JAN-2028		15.200	780,300,000	770,834,961
14-SEP	14.125% 13-JAN-2028		15.200	270,900,000	267,613,983
14-SEP	14.125% 13-JAN-2028		15.200	118,100,000	116,667,447
14-SEP	14.125% 13-JAN-2028		15.200	86,400,000	85,351,968
14-SEP	14.125% 13-JAN-2028		15.200	844,200,000	833,959,854
14-SEP	14.125% 13-JAN-2028		14.800	500,000,000	500,055,000
14-SEP	14.125% 13-JAN-2028		15.200	209,500,000	206,958,765
14-SEP	14.125% 13-JAN-2028		15.200	896,900,000	886,020,603
14-SEP	16.000% 06-MAY-2027		15.000	74,800,000	80,943,324
14-SEP	16.000% 06-MAY-2027		15.000	74,800,000	80,943,324
14-SEP	16.000% 06-MAY-2027		14.327	25,000,000,000	27,528,500,000
14-SEP	14.375% 03-FEB-2033		14.750	60,500,000	60,012,975
14-SEP	14.375% 03-FEB-2033		14.750	60,000,000	59,517,000
14-SEP	14.375% 03-FEB-2033		15.500	1,000,000,000	955,910,000
14-SEP	16.375% 04-MAR-2032		14.000	26,900,000	30,018,786
14-SEP	14.875% 10-MAY-2024		12.099	30,000,000	32,029,200
14-SEP	14.250% 22-JUN-2034		15.500	378,200,000	363,904,040
14-SEP	16.000% 14-NOV-2030		15.700	71,200,000	75,556,016
14-SEP	14.000% 29-MAY-2025		13.450	1,000,000,000	1,047,990,000
14-SEP	14.000% 29-MAY-2025		13.500	30,000,000,000	31,417,500,000
14-SEP	16.000% 14-MAY-2037		14.800	9,000,000	10,035,810
14-SEP	16.000% 14-MAY-2037		15.225	75,000,000	81,714,750

14-SEP	16.000% 14-MAY-2037		16.308	7,000,000	7,201,040
14-SEP	16.000% 14-MAY-2037		15.816	122,000,000	128,784,420
14-SEP	17.750% 08-MAY-2042		15.407	42,000,000	50,106,000
14-SEP	15.000% 18-JUN-2043		15.665	457,000,000	450,149,570
14-SEP	15.000% 18-JUN-2043		16.100	1,000,000,000	960,160,000
14-SEP	15.000% 18-JUN-2043		16.100	1,000,000,000	960,160,000
14-SEP	15.000% 18-JUN-2043		16.200	2,000,000,000	1,909,200,000
14-SEP	15.000% 18-JUN-2043		16.250	5,000,000	4,759,250
14-SEP	15.000% 18-JUN-2043		15.665	20,000,000	19,700,000
14-SEP	15.000% 18-JUN-2043		16.250	3,000,000,000	2,855,550,000
14-SEP	18.500% 14-AUG-2042		15.720	4,300,000,000	5,032,161,000
14-SEP	18.500% 14-AUG-2042		15.697	110,000,000	128,904,600
14-SEP	18.500% 14-AUG-2042		15.700	2,300,000,000	2,694,795,000
14-SEP	18.500% 14-AUG-2042		15.700	1,800,000,000	2,108,970,000
14-SEP	18.500% 14-AUG-2042		15.700	110,000,000	128,881,500
14-SEP	14.250% 23-AUG-2029		15.000	240,000,000	234,338,400
			TTLS	424,636,100,000	410,102,081,692