

Government Securities Daily Secondary Market Report for 15-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
15-SEP	0.000% 12-SEP-2024	12.635	12.639	450,000,000	399,766,500
15-SEP	0.000% 12-SEP-2024	12.601	12.605	1,200,000,000	1,066,368,000
15-SEP	0.000% 12-SEP-2024	12.500	12.504	7,608,900,000	6,767,583,927
15-SEP	0.000% 18-JUL-2024	12.385	12.503	40,000,000,000	36,226,400,000
15-SEP	0.000% 14-MAR-2024	12.067	12.434	10,300,000	9,718,462
15-SEP	0.000% 14-MAR-2024	12.067	12.434	18,000,000	16,983,720
15-SEP	0.000% 14-MAR-2024	11.899	12.256	1,000,000,000	944,280,000
15-SEP	0.000% 14-MAR-2024	11.800	12.151	1,060,000,000	1,001,403,200
15-SEP	0.000% 12-SEP-2024	12.000	12.004	638,000,000	569,976,440
15-SEP	0.000% 29-AUG-2024	10.000	10.021	54,800,000	50,017,604
15-SEP	0.000% 29-AUG-2024	10.000	10.021	54,800,000	50,017,604
15-SEP	0.000% 14-MAR-2024	8.999	9.203	5,300,000	5,073,584
15-SEP	14.000% 18-JAN-2024		10.199	20,000,000,000	20,681,200,000
15-SEP	17.000% 03-APR-2031		15.522	18,000,000,000	20,456,820,000
15-SEP	14.125% 13-JAN-2028		14.800	209,500,000	209,604,750
15-SEP	14.125% 13-JAN-2028		14.800	5,389,800,000	5,392,494,900
15-SEP	14.125% 13-JAN-2028		15.000	5,000,000,000	4,971,800,000
15-SEP	14.125% 13-JAN-2028		14.500	1,000,000	1,009,810
15-SEP	14.125% 13-JAN-2028		14.800	780,300,000	780,690,150
15-SEP	14.125% 13-JAN-2028		14.800	4,400,000,000	4,402,200,000
15-SEP	14.125% 13-JAN-2028		14.200	160,000,000	163,076,800
15-SEP	14.125% 13-JAN-2028		14.750	5,000,000,000	5,010,200,000
15-SEP	14.125% 13-JAN-2028		14.800	5,500,000,000	5,502,750,000
15-SEP	16.000% 06-MAY-2027		14.327	27,000,000,000	29,742,120,000
15-SEP	14.375% 03-FEB-2033		14.750	161,300,000	160,064,442
15-SEP	14.375% 03-FEB-2033		15.660	1,000,000	948,860
15-SEP	14.375% 03-FEB-2033		14.800	450,000,000	445,445,000
15-SEP	14.375% 03-FEB-2033		15.500	450,000,000	430,335,000
15-SEP	14.375% 03-FEB-2033		13.600	6,200,000	6,520,044
15-SEP	16.375% 04-MAR-2032		15.790	127,900,000	131,391,670
15-SEP	14.250% 22-JUN-2034		15.000	525,000,000	518,521,500
15-SEP	14.250% 22-JUN-2034		15.013	525,000,000	518,175,000
15-SEP	14.250% 22-JUN-2034		15.010	525000000.00	518253750.00

15-SEP	17.500% 01-NOV-2040		15.503	2,000,000,000	2,344,960,000
15-SEP	17.500% 01-NOV-2040		15.500	2,000,000,000	2,345,340,000
15-SEP	17.500% 01-NOV-2040		16.500	4,600,000	5,106,644
15-SEP	14.000% 29-MAY-2025		14.000	28,900,000	30,061,491
15-SEP	14.000% 29-MAY-2025		12.040	102,900,000	110,077,275
15-SEP	14.000% 29-MAY-2025		13.500	30,000,000,000	31,428,600,000
15-SEP	14.000% 29-MAY-2025		13.000	480,000,000	506,462,400
15-SEP	15.000% 20-MAY-2032		15.530	1,000,000	1,018,148
15-SEP	16.000% 14-MAY-2037		15.900	1,000,000,000	1,051,360,000
15-SEP	16.000% 14-MAY-2037		15.700	500,000,000	531,280,000
15-SEP	16.000% 14-MAY-2037		15.500	55,000,000	59,067,800
15-SEP	16.000% 14-MAY-2037		15.703	2,000,000,000	2,124,780,000
15-SEP	16.000% 14-MAY-2037		15.000	32,700,000	36,080,526
15-SEP	16.000% 14-MAY-2037		15.500	5,000,000	5,369,800
15-SEP	16.000% 14-MAY-2037		15.500	195,000,000	209,422,200
15-SEP	16.000% 14-MAY-2037		15.500	45,000,000	48,328,000
15-SEP	16.000% 14-MAY-2037		15.500	30,000,000	32,218,800
15-SEP	16.000% 14-MAY-2037		15.500	50,000,000	53,698,000
15-SEP	16.000% 14-MAY-2037		15.500	710,000,000	762,511,600
15-SEP	16.000% 14-MAY-2037		15.500	35,000,000	37,588,600
15-SEP	16.000% 14-MAY-2037		15.007	6,400,000	7,058,816
15-SEP	16.000% 14-MAY-2037		16.230	2,000,000,000	2,066,660,000
15-SEP	16.000% 14-MAY-2037		16.227	2,000,000,000	2,066,980,000
15-SEP	16.000% 14-MAY-2037		15.700	2,000,000,000	2,125,120,000
15-SEP	16.000% 14-MAY-2037		15.500	230,000,000	247,010,800
15-SEP	16.000% 14-MAY-2037		15.800	1,300,000,000	1,374,022,000
15-SEP	16.000% 14-MAY-2037		15.800	700,000,000	739,858,000
15-SEP	16.000% 14-MAY-2037		15.802	2,000,000,000	2,113,660,000
15-SEP	16.000% 14-MAY-2037		15.500	45,000,000	48,328,200
15-SEP	16.000% 14-MAY-2037		15.500	150,000,000	161,094,000
15-SEP	16.000% 14-MAY-2037		15.750	3,000,000,000	3,179,220,000
15-SEP	16.000% 14-MAY-2037		15.700	1,000,000,000	1,062,560,000
15-SEP	16.000% 14-MAY-2037		15.500	80,000,000	85,916,800
15-SEP	16.000% 14-MAY-2037		15.500	400,000,000	429,584,000
15-SEP	17.750% 08-MAY-2042		14.757	3,200,000	3,966,816

15-SEP	17.750% 08-MAY-2042		16.800	3,000,000	3,313,800
15-SEP	15.000% 18-JUN-2043		16.050	1,000,000,000	963,360,000
15-SEP	15.000% 18-JUN-2043		15.000	120,000,000	123,091,200
15-SEP	15.000% 18-JUN-2043		15.900	1,000,000,000	971,840,000
15-SEP	15.000% 18-JUN-2043		16.500	1,000,000	938,712
15-SEP	15.000% 18-JUN-2043		16.000	2,000,000,000	1,932,340,000
15-SEP	15.000% 18-JUN-2043		16.000	2,000,000,000	1,932,340,000
15-SEP	15.000% 18-JUN-2043		16.010	4,000,000,000	3,862,440,000
15-SEP	15.000% 18-JUN-2043		15.419	305,000,000	305,000,000
15-SEP	15.000% 18-JUN-2043		15.000	290,000,000	297,470,400
15-SEP	15.000% 18-JUN-2043		16.350	3,000,000,000	2,840,400,000
15-SEP	15.000% 18-JUN-2043		15.800	1,000,000,000	977,580,000
15-SEP	15.000% 18-JUN-2043		15.000	155,000,000	158,992,800
15-SEP	15.000% 18-JUN-2043		15.000	195,000,000	200,023,200
15-SEP	18.500% 14-AUG-2042		15.952	3,000,000	3,464,940
15-SEP	18.500% 14-AUG-2042		15.697	400,000,000	468,936,000
15-SEP	18.500% 14-AUG-2042		15.000	210,000,000	256,676,700
15-SEP	18.500% 14-AUG-2042		15.500	27,000,000	32,024,000
15-SEP	18.500% 14-AUG-2042		17.036	6,000,000	6,515,820
15-SEP	18.500% 14-AUG-2042		15.700	400,000,000	468,856,000
15-SEP	18.500% 14-AUG-2042		15.000	210,000,000	256,674,600
15-SEP	13.500% 09-JUL-2026		13.000	27,000,000	27,938,790
15-SEP	13.500% 09-JUL-2026		13.000	32,000,000	33,112,640
15-SEP	13.500% 09-JUL-2026		13.900	732,000,000	742,343,160
			TTLS	217,617,800,000	221,451,254,195