

Government Securities Daily Secondary Market Report for 19-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
19-SEP	0.000% 07-DEC-2023	11.100	11.592	25,000,000	24,413,500
19-SEP	0.000% 21-DEC-2023	8.001	8.243	500,000	490,010
19-SEP	0.000% 01-FEB-2024	13.001	13.540	46,000,000	43,889,520
19-SEP	0.000% 14-MAR-2024	12.799	13.222	106,700,000	100,464,452
19-SEP	0.000% 14-MAR-2024	11.900	12.266	1,000,000,000	945,440,000
19-SEP	0.000% 14-MAR-2024	11.199	11.522	74,000,000	70,188,260
19-SEP	0.000% 14-MAR-2024	10.500	10.784	63,100,000	60,042,805
19-SEP	0.000% 14-MAR-2024	10.000	10.258	78,700,000	75,060,125
19-SEP	0.000% 12-SEP-2024	11.000	11.010	1,600,000	1,443,792
19-SEP	14.000% 29-MAY-2025		13.650	35,000,000,000	36,641,500,000
19-SEP	14.000% 29-MAY-2025		13.025	268,900,000	284,017,558
19-SEP	14.000% 29-MAY-2025		13.505	20,000,000,000	20,981,000,000
19-SEP	14.000% 29-MAY-2025		13.500	10,000,000,000	10,491,300,000
19-SEP	14.000% 29-MAY-2025		12.523	282,000,000	299,983,423
19-SEP	14.000% 29-MAY-2025		12.803	282,000,000	298,793,100
19-SEP	14.000% 29-MAY-2025		12.800	282,000,000	298,804,380
19-SEP	14.000% 29-MAY-2025		13.197	300,000,000	316,092,000
19-SEP	14.000% 29-MAY-2025		13.200	300,000,000	316,080,000
19-SEP	14.000% 29-MAY-2025		13.650	30,000,000,000	31,407,000,000
19-SEP	14.000% 29-MAY-2025		13.505	20,000,000,000	20,981,000,000
19-SEP	14.000% 29-MAY-2025		13.199	10,000,000,000	10,536,000,000
19-SEP	14.000% 29-MAY-2025		13.650	35,000,000,000	36,641,500,000
19-SEP	16.000% 06-MAY-2027		13.900	17,000,000	18,963,000
19-SEP	16.000% 06-MAY-2027		15.850	45,000,000	47,745,000
19-SEP	16.000% 06-MAY-2027		14.700	20,000,000	21,853,400
19-SEP	14.125% 13-JAN-2028		14.860	107,600,000	107,624,748
19-SEP	14.125% 13-JAN-2028		14.860	532,000,000	532,122,360
19-SEP	14.125% 13-JAN-2028		14.860	2,235,000,000	2,235,514,050
19-SEP	14.125% 13-JAN-2028		14.860	175,000,000	175,040,250
19-SEP	14.125% 13-JAN-2028		14.860	132,000,000	132,030,360
19-SEP	14.125% 13-JAN-2028		14.860	20,000,000	20,004,600
19-SEP	14.125% 13-JAN-2028		14.500	270,900,000	273,977,424
19-SEP	14.250% 23-AUG-2029		14.250	1,985,700,000	2,000,016,897

19-SEP	14.250% 23-AUG-2029		15.000	350,000,000	342,422,500
19-SEP	17.000% 03-APR-2031		14.850	100,000,000	116,970,000
19-SEP	15.000% 20-MAY-2032		15.900	15,000,000	15,045,000
19-SEP	14.375% 03-FEB-2033		14.968	120,000,000	117,986,400
19-SEP	14.375% 03-FEB-2033		14.968	500,000,000	491,610,000
19-SEP	14.375% 03-FEB-2033		15.300	50,000,000	48,364,500
19-SEP	14.375% 03-FEB-2033		15.350	1,000,000,000	964,920,000
19-SEP	14.375% 03-FEB-2033		15.241	2,270,000,000	2,202,104,300
19-SEP	14.250% 22-JUN-2034		14.000	4,796,200,000	4,999,990,538
19-SEP	14.250% 22-JUN-2034		15.798	25,000,000	23,742,500
19-SEP	16.000% 14-MAY-2037		15.890	28,500,000	30,030,528
19-SEP	16.000% 14-MAY-2037		15.500	150,000,000	161,358,000
19-SEP	16.000% 14-MAY-2037		16.000	6,000,000	6,285,660
19-SEP	16.000% 14-MAY-2037		15.900	30,000,000	31,593,900
19-SEP	17.500% 01-NOV-2040		16.912	25,000,000	27,201,500
19-SEP	17.500% 01-NOV-2040		14.500	500,000,000	621,875,000
19-SEP	17.500% 01-NOV-2040		14.500	500,000,000	621,880,000
19-SEP	17.750% 08-MAY-2042		14.750	100,000	124,206
19-SEP	18.500% 14-AUG-2042		16.073	3,500,000	4,021,010
19-SEP	18.500% 14-AUG-2042		16.500	6,000,000	6,726,600
19-SEP	18.500% 14-AUG-2042		15.026	210,000,000	256,674,600
19-SEP	15.000% 18-JUN-2043		15.000	97,400,000	100,067,786
19-SEP	15.000% 18-JUN-2043		15.700	270,000,000	265,952,700
19-SEP	15.000% 18-JUN-2043		15.600	800,000,000	792,688,000
19-SEP	15.000% 18-JUN-2043		15.483	131,000,000	130,713,110
19-SEP	15.000% 18-JUN-2043		15.483	50,000,000	49,890,500
19-SEP	15.000% 18-JUN-2043		14.500	377,500,000	400,051,850
19-SEP	15.000% 18-JUN-2043		15.483	100,000,000	99,781,000
19-SEP	15.000% 18-JUN-2043		16.200	10,000,000	9,566,500
19-SEP	15.000% 18-JUN-2043		15.000	97,700,000	100,376,003
19-SEP	15.000% 18-JUN-2043		16.500	10,000,000	9,403,492
19-SEP	15.000% 18-JUN-2043		15.483	300,000,000	299,343,000
TOTAL				181,579,600,000	