

**Government Securities Daily Secondary Market Report for 26-September-2023**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
26-SEP	0.000% 21-DEC-2023	12.002	12.564	23,700,000	23,048,250
26-SEP	0.000% 12-SEP-2024	12.500	12.527	69,200,000	61,755,464
26-SEP	0.000% 12-SEP-2024	12.500	12.527	9,000,000	8,031,780
26-SEP	0.000% 12-SEP-2024	12.500	12.527	15,000,000	13,386,300
26-SEP	0.000% 12-SEP-2024	12.500	12.527	35,800,000	31,948,636
26-SEP	0.000% 12-SEP-2024	12.500	12.527	31,000,000	27,665,020
26-SEP	0.000% 11-APR-2024	12.001	12.329	7,000,000,000	6,572,160,000
26-SEP	0.000% 16-FEB-2024	11.750	12.174	5,700,000	5,449,143
26-SEP	0.000% 12-SEP-2024	12.000	12.024	1,137,000,000	1,019,070,360
26-SEP	0.000% 16-FEB-2024	11.600	12.012	1,000,000,000	956,530,000
26-SEP	0.000% 01-FEB-2024	11.400	11.826	4,700,000,000	4,519,332,000
26-SEP	0.000% 16-FEB-2024	11.349	11.744	40,000,000	38,297,200
26-SEP	0.000% 01-FEB-2024	10.999	11.396	7,000,000,000	6,740,020,000
26-SEP	0.000% 29-FEB-2024	10.999	11.348	22,000,000	21,012,200
26-SEP	0.000% 12-SEP-2024	11.000	11.021	143,900,000	130,098,551
26-SEP	0.000% 21-DEC-2023	10.499	10.928	2,000,000,000	1,951,720,000
26-SEP	0.000% 14-DEC-2023	9.800	10.183	50,000,000	48,961,500
26-SEP	0.000% 18-JAN-2024	9.000	9.281	15,500,000	15,076,230
26-SEP	0.000% 21-DEC-2023	8.000	8.248	568,200,000	557,688,300
26-SEP	0.000% 21-DEC-2023	8.000	8.248	568,200,000	557,688,300
26-SEP	17.500% 01-NOV-2040		16.105	3,000,000,000	3,418,260,000
26-SEP	17.500% 01-NOV-2040		16.108	3,000,000,000	3,417,720,000
26-SEP	17.500% 01-NOV-2040		15.260	16,800,000	20,058,024
26-SEP	17.500% 01-NOV-2040		16.100	3,000,000,000	3,419,190,000
26-SEP	17.500% 01-NOV-2040		16.200	24,200,000	27,432,636
26-SEP	17.500% 01-NOV-2040		15.800	200,000,000	231,713,639
26-SEP	17.500% 01-NOV-2040		16.500	18,000,000	20,078,460
26-SEP	14.000% 29-MAY-2025		13.000	17,500,000	18,535,125
26-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,064,800,000
26-SEP	14.000% 29-MAY-2025		13.400	20,000,000,000	21,064,800,000
26-SEP	14.000% 29-MAY-2025		13.405	20,000,000,000	21,063,400,000
26-SEP	14.000% 29-MAY-2025		13.405	20,000,000,000	21,063,400,000
26-SEP	14.000% 29-MAY-2025		13.405	40,000,000,000	42,126,400,000

26-SEP	14.000% 29-MAY-2025		13.400	40,000,000,000	42,129,600,000
26-SEP	16.000% 14-MAY-2037		15.900	1,000,000,000	1,056,240,000
26-SEP	16.000% 14-MAY-2037		16.000	2,000,000	2,101,439
26-SEP	16.000% 14-MAY-2037		16.000	1,000,000,000	1,050,720,000
26-SEP	16.000% 14-MAY-2037		16.000	37,000,000,000	38,876,640,000
26-SEP	14.000% 08-AUG-2024		13.000	3,000,000,000	3,076,950,000
26-SEP	14.000% 08-AUG-2024		13.000	1,000,000,000	1,025,650,000
26-SEP	14.000% 08-AUG-2024		14.700	88,600,000	89,669,402
26-SEP	15.000% 18-JUN-2043		15.000	19,500,000	20,089,875
26-SEP	15.000% 18-JUN-2043		16.300	5,000,000,000	4,770,150,000
26-SEP	15.000% 18-JUN-2043		15.900	1,000,000,000	976,350,000
26-SEP	15.000% 18-JUN-2043		15.530	1,590,000,000	1,586,613,300
26-SEP	15.000% 18-JUN-2043		15.900	1,000,000,000	976,350,000
26-SEP	15.000% 18-JUN-2043		15.900	2,000,000,000	1,952,700,000
26-SEP	15.000% 18-JUN-2043		15.530	65,000,000	64,861,550
26-SEP	15.000% 18-JUN-2043		16.150	13,000,000	12,509,770
26-SEP	15.000% 18-JUN-2043		15.530	50,000,000	49,893,500
26-SEP	15.000% 18-JUN-2043		15.200	20,000,000	20,356,175
26-SEP	15.000% 18-JUN-2043		15.530	150,000,000	149,680,500
26-SEP	18.500% 14-AUG-2042		16.000	5,000,000,000	5,785,600,000
26-SEP	18.500% 14-AUG-2042		15.500	127,900,000	152,386,455
26-SEP	18.500% 14-AUG-2042		16.200	2,000,000,000	2,287,760,000
26-SEP	18.500% 14-AUG-2042		16.305	5,000,000,000	5,685,200,000
26-SEP	18.500% 14-AUG-2042		16.308	5,000,000,000	5,684,200,000
26-SEP	18.500% 14-AUG-2042		17.500	17,400,000	18,514,644
26-SEP	16.625% 27-AUG-2026		13.000	728,900,000	800,018,773
26-SEP	16.625% 27-AUG-2026		12.700	18,100,000	20,002,853
26-SEP	14.125% 13-JAN-2028		15.200	1,920,000,000	1,905,907,200
26-SEP	14.125% 13-JAN-2028		14.123	1,200,000,000	1,231,068,000
26-SEP	17.000% 16-JAN-2025		13.794	3,200,000	3,419,000
26-SEP	18.500% 14-AUG-2042		16.300	5,000,000,000	5,686,800,000
26-SEP	14.000% 18-JAN-2024		10.500	3,000,000	3,108,749
26-SEP	17.000% 16-JAN-2025		14.000	40,000,000	42,638,800
			<b>TTLS</b>	<b>273,767,300,000</b>	<b>287,448,477,103</b>