

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

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p. a)	AMOUNT (FV)	AMOUNT (COST)
28-SEP	0.000% 12-SEP-2024	13.000	13.033	1,000,000,000	889,160,000
28-SEP	0.000% 12-SEP-2024	13.000	13.033	1,000,000,000	889,160,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	132,000,000	116,850,360
28-SEP	0.000% 26-SEP-2024	13.001	13.003	2,000,000,000	1,770,460,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	8,150,000,000	7,214,624,500
28-SEP	0.000% 26-SEP-2024	13.001	13.003	1,000,000,000	885,230,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	30,000,000,000	26,556,900,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	10,000,000,000	8,852,300,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	15,000,000	13,278,450
28-SEP	0.000% 26-SEP-2024	13.001	13.003	5,000,000,000	4,426,150,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	1,650,000,000	1,460,629,500
28-SEP	0.000% 26-SEP-2024	13.001	13.003	293,700,000	259,992,051
28-SEP	0.000% 26-SEP-2024	13.001	13.003	5,000,000,000	4,426,150,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	790,000,000	699,331,700
28-SEP	0.000% 26-SEP-2024	13.001	13.003	30,000,000	26,556,900
28-SEP	0.000% 26-SEP-2024	13.001	13.003	9,670,000,000	8,560,174,100
28-SEP	0.000% 26-SEP-2024	13.001	13.003	2,000,000,000	1,770,460,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	7,000,000,000	6,196,610,000
28-SEP	0.000% 26-SEP-2024	13.001	13.003	3,730,000,000	3,301,907,900
28-SEP	0.000% 26-SEP-2024	12.900	12.902	900,000,000	797,418,000
28-SEP	0.000% 12-SEP-2024	12.850	12.882	1,000,000,000	890,300,000
28-SEP	0.000% 12-SEP-2024	12.700	12.732	1,000,000,000	891,440,000
28-SEP	0.000% 16-FEB-2024	12.186	12.646	10,000,000	9,550,400
28-SEP	0.000% 28-MAR-2024	12.001	12.362	15,000,000,000	14,153,100,000
28-SEP	0.000% 28-MAR-2024	11.899	12.254	700,000,000	660,793,000
28-SEP	0.000% 09-MAY-2024	11.757	12.021	10,000,000,000	9,327,042,424
28-SEP	0.000% 04-JAN-2024	11.520	12.015	10,000,000,000	9,699,963,983
28-SEP	0.000% 04-JAN-2024	11.499	11.992	10,000,000,000	9,700,500,000
28-SEP	0.000% 18-JAN-2024	11.498	11.963	10,000,000,000	9,659,200,000
28-SEP	0.000% 09-MAY-2024	11.499	11.753	10,000,000,000	9,340,800,000
28-SEP	0.000% 01-FEB-2024	11.001	11.402	7,000,000,000	6,743,897,819
28-SEP	0.000% 04-JAN-2024	10.449	10.855	400,000,000	389,084,000
28-SEP	0.000% 07-DEC-2023	9.839	10.238	50,000,000,000	49,074,000,000

28-SEP	0.000% 29-AUG-2024	10.001	10.039	20,700,000	18,954,990
28-SEP	0.000% 28-DEC-2023	9.249	9.575	5,000,000,000	4,887,300,000
28-SEP	0.000% 28-DEC-2023	9.249	9.575	10,000,000,000	9,774,600,000
28-SEP	0.000% 28-DEC-2023	9.249	9.575	5,000,000,000	4,887,300,000
28-SEP	0.000% 28-DEC-2023	9.249	9.575	6,000,000,000	5,864,760,000
28-SEP	0.000% 28-DEC-2023	9.249	9.575	5,000,000,000	4,887,300,000
28-SEP	0.000% 28-DEC-2023	9.249	9.575	5,000,000,000	4,887,300,000
28-SEP	0.000% 28-DEC-2023	9.249	9.575	6,000,000,000	5,864,760,000
28-SEP	0.000% 26-OCT-2023	9.004	9.388	3,355,000,000	3,331,984,700
28-SEP	0.000% 18-JAN-2024	8.500	8.753	2,000,000	1,949,160
28-SEP	14.000% 29-MAY-2025		13.406	35,000,000,000	36,886,850,000
28-SEP	14.250% 23-AUG-2029		15.500	15,000,000,000	14,449,200,000
28-SEP	14.250% 22-JUN-2034		16.000	1,500,000,000	1,415,505,000
28-SEP	17.500% 01-NOV-2040		16.250	5,000,000,000	5,657,450,000
28-SEP	16.000% 14-MAY-2037		15.400	10,000,000	10,854,700
28-SEP	18.500% 14-AUG-2042		15.120	8,200,000	10,001,868
28-SEP	16.000% 06-MAY-2027		14.600	4,000,000	4,397,240
28-SEP	15.000% 18-JUN-2043		15.719	20,000,000	19,751,800
28-SEP	17.500% 01-NOV-2040		16.255	5,000,000,000	5,655,950,000
28-SEP	17.000% 16-JAN-2025		12.970	13,900,000	15,000,324
28-SEP	18.500% 14-AUG-2042		16.000	30,000,000	34,743,000
28-SEP	17.000% 03-APR-2031		15.200	1,000,000,000	1,157,410,000
28-SEP	15.000% 18-JUN-2043		15.030	274,000,000	281,998,060
28-SEP	15.000% 18-JUN-2043		15.719	300,000,000	296,277,000
28-SEP	15.000% 18-JUN-2043		15.000	7,500,000	7,733,025
28-SEP	17.500% 01-NOV-2040		16.458	2,000,000	2,237,880
28-SEP	16.375% 04-MAR-2032		15.659	1,000,000	1,039,030
28-SEP	16.000% 14-MAY-2037		15.600	153,000,000	164,318,940
28-SEP	14.000% 18-JAN-2024		10.758	50,000,000,000	51,802,500,000
28-SEP	18.500% 14-AUG-2042		14.997	3,000,000,000	3,686,460,000
28-SEP	14.250% 22-JUN-2034		14.500	200,000,000	203,768,000
28-SEP	17.500% 01-NOV-2040		16.230	5,000,000,000	5,663,550,000
28-SEP	15.000% 18-JUN-2043		15.719	100,000,000	98,759,000
28-SEP	14.000% 08-AUG-2024		12.543	2,000,000	2,060,080
28-SEP	14.000% 29-MAY-2025		13.405	35,000,000,000	36,886,850,000

28-SEP	14.125% 13-JAN-2028		14.300	250,000,000	255,275,000
28-SEP	15.000% 18-JUN-2043		15.030	222,000,000	228,480,180
28-SEP	18.500% 14-AUG-2042		15.800	2,000,000,000	2,343,240,000
28-SEP	15.000% 18-JUN-2043		15.719	108,000,000	106,659,720
28-SEP	18.500% 14-AUG-2042		16.000	50,000,000	57,905,000
28-SEP	16.000% 14-MAY-2037		15.680	1,810,100,000	1,935,793,344
28-SEP	15.000% 18-JUN-2043		15.030	766,000,000	788,359,540
28-SEP	17.500% 01-NOV-2040		16.100	5,000,000,000	5,703,500,000
28-SEP	15.000% 18-JUN-2043		15.000	9,000,000	9,279,630
28-SEP	18.500% 14-AUG-2042		16.400	216,200,000	244,714,618
28-SEP	15.000% 18-JUN-2043		15.500	30,000,000	30,014,100
28-SEP	18.500% 14-AUG-2042		15.810	2,000,000,000	2,341,860,000
28-SEP	18.500% 14-AUG-2042		15.000	3,000,000,000	3,685,800,000
28-SEP	15.000% 18-JUN-2043		15.719	100,000,000	98,759,000
28-SEP	17.500% 01-NOV-2040		16.258	5,000,000,000	5,655,050,000
			TTLS	437,035,300,000	431,958,579,016