

## Government Securities Daily Secondary Market Report for 04-September-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
04-SEP	0.000% 16-NOV-2023	12.799	13.472	20,000,000	19,500,800
04-SEP	0.000% 29-AUG-2024	12.900	12.911	600,000,000	532,278,000
04-SEP	0.000% 29-AUG-2024	12.850	12.860	300,000,000	266,256,000
04-SEP	0.000% 20-JUN-2024	12.631	12.791	9,293,000,000	8,445,478,400
04-SEP	0.000% 20-JUN-2024	12.600	12.759	9,293,000,000	8,447,337,000
04-SEP	0.000% 29-AUG-2024	12.630	12.640	5,500,000,000	4,890,765,000
04-SEP	0.000% 29-AUG-2024	12.600	12.611	5,500,000,000	4,892,030,000
04-SEP	0.000% 29-AUG-2024	11.500	11.509	300,700,000	270,067,691
04-SEP	0.000% 09-NOV-2023	10.999	11.506	10,300,000	10,099,150
04-SEP	0.000% 18-JAN-2024	11.011	11.395	2,900,000	2,785,711
04-SEP	0.000% 18-JAN-2024	10.979	11.361	2,900,000	2,786,030
04-SEP	0.000% 29-AUG-2024	10.999	11.007	33,300,000	30,040,929
04-SEP	0.000% 14-MAR-2024	10.157	10.401	210,700,000	200,013,296
04-SEP	0.000% 14-MAR-2024	9.999	10.236	33,700,000	32,016,011
04-SEP	0.000% 29-AUG-2024	10.084	10.091	33,000,000	30,014,820
04-SEP	0.000% 29-AUG-2024	10.001	10.007	109,900,000	100,033,178
04-SEP	0.000% 29-FEB-2024	9.501	9.732	313,900,000	300,000,508
04-SEP	0.000% 14-MAR-2024	9.499	9.713	61,000,000	58,097,010
04-SEP	0.000% 07-DEC-2023	8.999	9.304	307,000,000	300,046,450
04-SEP	0.000% 07-DEC-2023	8.999	9.304	56,300,000	55,024,805
04-SEP	0.000% 21-DEC-2023	9.000	9.289	10,300,000	10,032,818
04-SEP	0.000% 04-JAN-2024	8.999	9.271	41,200,000	39,996,960
04-SEP	0.000% 29-FEB-2024	9.001	9.209	19,800,000	18,967,410
04-SEP	0.000% 29-FEB-2024	9.001	9.209	156,600,000	150,014,970
04-SEP	17.500% 01-NOV-2040		16.003	3,000,000,000	3,405,450,000
04-SEP	14.000% 29-MAY-2025		14.000	40,000,000	41,438,000
04-SEP	15.000% 18-JUN-2043		15.100	2,000,000	2,030,060
04-SEP	15.000% 18-JUN-2043		16.010	3,000,000,000	2,883,390,000
04-SEP	15.000% 18-JUN-2043		16.600	5,000,000,000	4,644,550,000
04-SEP	15.000% 18-JUN-2043		15.882	57,000,000	55,197,660
04-SEP	17.500% 01-NOV-2040		16.700	1,943,000,000	2,123,796,150
04-SEP	17.500% 01-NOV-2040		16.000	3,000,000,000	3,406,020,000
04-SEP	17.500% 01-NOV-2040		16.500	5,000,000,000	5,524,200,000
04-SEP	17.500% 01-NOV-2040		17.700	17,200,000	17,843,796
04-SEP	17.500% 01-NOV-2040		15.792	235,000,000	269,885,750

04-SEP	17.500% 01-NOV-2040		16.000	700,000	794,738
04-SEP	16.250% 08-NOV-2035		17.000	39,800,000	40,063,078
04-SEP	16.000% 06-MAY-2027		14.111	25,000,000,000	27,579,750,000
04-SEP	16.000% 06-MAY-2027		14.111	25,000,000,000	27,579,750,000
04-SEP	16.000% 06-MAY-2027		14.500	200,000,000	218,399,614
04-SEP	14.125% 13-JAN-2028		15.100	1,000,000,000	986,960,000
04-SEP	14.125% 13-JAN-2028		16.000	104,300,000	100,120,699
04-SEP	14.250% 23-AUG-2029		16.350	18,900,000	17,448,102
04-SEP	17.500% 01-NOV-2040		16.497	<b>5,000,000,000</b>	<b>5,525,100,000</b>