

## Government Securities Daily Secondary Market Report for 05-September-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
05-SEP	0.000% 07-DEC-2023	12.999	13.643	700,000	677,558
05-SEP	0.000% 15-AUG-2024	12.900	12.944	40,000,000	35,652,800
05-SEP	0.000% 04-JUL-2024	12.800	12.935	20,000,000	18,078,973
05-SEP	0.000% 01-AUG-2024	12.800	12.874	40,000,000	35,839,830
05-SEP	0.000% 29-AUG-2024	12.850	12.864	1,000,000,000	887,790,000
05-SEP	0.000% 04-JUL-2024	12.000	12.119	20,000,000,000	18,188,200,000
05-SEP	0.000% 26-OCT-2023	11.002	11.537	51,100,000	50,326,346
05-SEP	0.000% 29-AUG-2024	11.501	11.511	334,000,000	300,058,920
05-SEP	0.000% 07-DEC-2023	10.800	11.242	50,000,000,000	48,661,000,000
05-SEP	0.000% 28-SEP-2023	10.495	11.027	102,700,000	102,025,261
05-SEP	0.000% 29-AUG-2024	11.000	11.010	8,900,000	8,031,093
05-SEP	0.000% 29-AUG-2024	10.950	10.960	221,600,000	200,053,832
05-SEP	0.000% 29-FEB-2024	10.500	10.784	210,200,000	200,015,810
05-SEP	0.000% 21-DEC-2023	8.700	8.971	82,100,000	80,058,173
05-SEP	0.000% 23-NOV-2023	8.498	8.785	91,700,000	90,043,898
05-SEP	0.000% 23-NOV-2023	8.000	8.254	120,100,000	118,055,898
05-SEP	0.000% 21-DEC-2023	7.998	8.227	3,100,000	3,028,979
05-SEP	14.250% 23-AUG-2029		16.018	100,000,000	93,539,000
05-SEP	14.375% 03-FEB-2033		14.750	9,000,000	8,896,230
05-SEP	17.500% 01-NOV-2040		16.500	3,000,000,000	3,315,960,000
05-SEP	16.000% 06-MAY-2027		13.510	10,000,000,000	11,211,900,000
05-SEP	15.000% 18-JUN-2043		16.000	1,000,000,000	962,100,000
05-SEP	15.000% 18-JUN-2043		16.000	20,800,000	20,011,680
05-SEP	15.000% 18-JUN-2043		15.889	21,000,000	20,335,980
05-SEP	15.000% 18-JUN-2043		15.766	325,000,000	317,018,000
05-SEP	14.375% 03-FEB-2033		15.500	100,000,000	95,239,000
05-SEP	14.250% 22-JUN-2034		15.500	1,000,000,000	958,650,000
05-SEP	15.000% 18-JUN-2043		16.000	1,300,000,000	1,250,730,000
05-SEP	15.000% 18-JUN-2043		15.889	170,000,000	164,624,600
05-SEP	15.000% 18-JUN-2043		15.766	100,000,000	97,544,000
05-SEP	14.375% 03-FEB-2033		15.433	823,700,000	787,061,824
05-SEP	14.375% 03-FEB-2033		15.650	20,000,000,000	18,908,200,000
05-SEP	15.000% 18-JUN-2043		16.500	107,000,000	100,005,410

05-SEP	15.000% 18-JUN-2043		16.500	6,500,000	6,075,095
05-SEP	17.000% 03-APR-2031		15.500	23,000,000,000	26,056,010,000
05-SEP	14.000% 29-MAY-2025		13.901	200,000,000	207,566,000
05-SEP	17.500% 01-NOV-2040		16.150	5,000,000,000	5,632,550,000
05-SEP	15.000% 18-JUN-2043		15.800	400,000,000	389,400,000
05-SEP	15.000% 18-JUN-2043		15.800	50,000,000	48,675,000
05-SEP	15.000% 18-JUN-2043		16.500	7,400,000	6,916,262
05-SEP	13.500% 09-JUL-2026		13.000	6,400,000	6,599,616
05-SEP	14.125% 13-JAN-2028		14.000	15,000,000	15,326,550
05-SEP	14.375% 03-FEB-2033		15.481	4,000,000,000	3,813,120,000
05-SEP	15.000% 18-JUN-2043		16.000	700,000,000	673,470,000
05-SEP	14.000% 08-AUG-2024		13.000	10,000,000	10,182,224
05-SEP	15.000% 18-JUN-2043		16.300	1,000,000,000	945,440,000
05-SEP	14.375% 03-FEB-2033		15.433	363,300,000	347,140,416
05-SEP	14.250% 23-AUG-2029		16.018	12,900,000	12,066,531
05-SEP	17.500% 01-NOV-2040		16.500	5,000,000,000	5,526,600,000
05-SEP	15.000% 18-JUN-2043		15.800	500,000,000	486,750,000
05-SEP	15.000% 18-JUN-2043		15.889	50,000,000	48,419,000
05-SEP	18.500% 14-AUG-2042		14.700	1,370,900,000	1,826,737,959
05-SEP	16.000% 14-MAY-2037		15.630	100,000,000	106,212,000
05-SEP	15.000% 18-JUN-2043		15.767	75,000,000	73,158,000
			<b>TTLS</b>	<b>152,270,100,000</b>	<b>153,529,167,748</b>