

## Government Securities Daily Secondary Market Report for 07-September-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
07-SEP	0.000% 14-SEP-2023	11.494	12.166	35,000,000	34,923,018
07-SEP	0.000% 23-NOV-2023	10.500	10.943	4,100,000	4,011,153
07-SEP	0.000% 04-JAN-2024	11.501	11.952	10,000,000,000	9,638,600,000
07-SEP	0.000% 29-FEB-2024	10.000	10.260	73,400,000	70,041,950
07-SEP	0.000% 29-FEB-2024	10.000	10.260	2,100,000	2,003,925
07-SEP	0.000% 29-FEB-2024	9.001	9.212	52,200,000	50,040,486
07-SEP	0.000% 14-MAR-2024	13.000	13.407	8,600,000	8,057,598
07-SEP	0.000% 14-MAR-2024	11.500	11.818	20,000,000,000	18,876,000,000
07-SEP	14.000% 18-JAN-2024		10.644	20,000,000,000	20,598,400,000
07-SEP	14.000% 18-JAN-2024		10.619	25,000,000,000	25,750,250,000
07-SEP	14.000% 18-JAN-2024		11.500	3,142,900,000	3,227,286,865
07-SEP	14.000% 29-MAY-2025		13.190	20,000,000,000	20,979,000,000
07-SEP	14.000% 29-MAY-2025		13.196	30,000,000,000	31,465,800,000
07-SEP	14.000% 29-MAY-2025		13.425	7,000,000,000	7,317,590,000
07-SEP	14.000% 29-MAY-2025		13.475	8,000,000,000	8,356,960,000
07-SEP	14.000% 29-MAY-2025		13.195	30,000,000,000	31,465,800,000
07-SEP	14.000% 29-MAY-2025		13.190	20,000,000,000	20,979,000,000
07-SEP	14.000% 29-MAY-2025		13.974	500,000,000	518,550,000
07-SEP	16.625% 27-AUG-2026		13.964	86,900,000	92,619,758
07-SEP	16.000% 06-MAY-2027		13.486	10,000,000,000	11,222,900,000
07-SEP	16.000% 06-MAY-2027		14.285	25,000,000,000	27,474,500,000
07-SEP	14.125% 13-JAN-2028		15.187	10,000,000,000	9,850,900,000
07-SEP	14.125% 13-JAN-2028		15.187	10,000,000,000	9,850,900,000
07-SEP	14.125% 13-JAN-2028		15.487	70,000,000	68,320,000
07-SEP	14.125% 13-JAN-2028		15.187	3,200,000,000	3,152,288,000
07-SEP	14.125% 13-JAN-2028		14.438	1,984,000,000	2,000,407,680
07-SEP	14.125% 13-JAN-2028		15.187	1,000,000,000	985,090,000
07-SEP	14.125% 13-JAN-2028		15.187	6,000,000,000	5,910,540,000
07-SEP	14.125% 13-JAN-2028		14.725	252,000,000	251,826,120
07-SEP	14.125% 13-JAN-2028		15.187	5,000,000,000	4,925,450,000
07-SEP	14.125% 13-JAN-2028		14.488	220,000,000	221,476,200
07-SEP	16.000% 14-NOV-2030		16.989	79,700,000	80,072,199
07-SEP	17.000% 03-APR-2031		15.319	1,000,000,000	1,141,680,000

07-SEP	15.000% 20-MAY-2032		16.759	100,000,000	96,000,000
07-SEP	14.375% 03-FEB-2033		15.442	52,700,000	50,355,377
07-SEP	14.375% 03-FEB-2033		15.071	100,000,000	97,317,000
07-SEP	14.375% 03-FEB-2033		13.500	52,700,000	55,525,469
07-SEP	14.375% 03-FEB-2033		14.792	120,000,000	118,413,600
07-SEP	14.375% 03-FEB-2033		14.992	2,600,000	2,540,200
07-SEP	14.375% 03-FEB-2033		14.992	52,700,000	51,487,900
07-SEP	14.250% 22-JUN-2034		16.791	89,100,000	80,074,170
07-SEP	14.250% 22-JUN-2034		16.485	380,000,000	346,734,800
07-SEP	16.250% 08-NOV-2035		13.993	12,800,000	15,054,464
07-SEP	16.000% 14-MAY-2037		15.792	300,000,000	316,023,000
07-SEP	16.000% 14-MAY-2037		16.242	795,400,000	818,243,888
07-SEP	16.000% 14-MAY-2037		16.242	193,300,000	198,851,576
07-SEP	16.000% 14-MAY-2037		16.242	12,000,000	12,344,640
07-SEP	16.000% 14-MAY-2037		16.242	1,000,000,000	1,028,720,000
07-SEP	16.000% 14-MAY-2037		16.242	200,000,000	205,744,000
07-SEP	16.000% 14-MAY-2037		15.892	100,000,000	104,784,000
07-SEP	16.000% 14-MAY-2037		16.242	100,000,000	102,872,000
07-SEP	16.000% 14-MAY-2037		15.812	6,000,000,000	6,313,740,000
07-SEP	16.000% 14-MAY-2037		15.812	6,000,000,000	6,313,740,000
07-SEP	16.000% 14-MAY-2037		15.792	5,000,000,000	5,267,050,000
07-SEP	16.000% 14-MAY-2037		15.792	6,000,000,000	6,320,460,000
07-SEP	16.000% 14-MAY-2037		16.242	184,900,000	190,210,328
07-SEP	16.000% 14-MAY-2037		16.242	274,400,000	282,280,768
07-SEP	16.000% 14-MAY-2037		16.242	81,000,000	83,326,320
07-SEP	16.000% 14-MAY-2037		16.242	838,800,000	862,890,336
07-SEP	16.000% 14-MAY-2037		16.242	198,300,000	203,995,176
07-SEP	16.000% 14-MAY-2037		16.242	219,300,000	225,598,296
07-SEP	16.000% 14-MAY-2037		15.892	30,600,000	32,063,904
07-SEP	16.000% 14-MAY-2037		15.892	20,000,000	20,956,800
07-SEP	16.000% 14-MAY-2037		16.242	254,000,000	261,294,880
07-SEP	16.000% 14-MAY-2037		16.242	1,600,000,000	1,645,952,000
07-SEP	16.000% 14-MAY-2037		16.242	45,000,000	46,292,400
07-SEP	16.000% 14-MAY-2037		16.192	2,000,000,000	2,062,820,000
07-SEP	16.000% 14-MAY-2037		15.792	5,000,000,000	5,267,050,000

07-SEP	16.000% 14-MAY-2037		16.242	2,100,000,000	2,160,312,000
07-SEP	16.000% 14-MAY-2037		16.242	15,000,000	15,430,800
07-SEP	16.000% 14-MAY-2037		16.142	136,000,000	140,640,320
07-SEP	16.000% 14-MAY-2037		16.242	204,600,000	210,476,112
07-SEP	16.000% 14-MAY-2037		16.242	1,810,100,000	1,862,086,072
07-SEP	16.000% 14-MAY-2037		16.242	109,000,000	112,130,480
07-SEP	16.000% 14-MAY-2037		16.242	23,529,600,000	24,205,370,112
07-SEP	16.000% 14-MAY-2037		15.812	2,000,000,000	2,104,580,000
07-SEP	16.000% 14-MAY-2037		16.242	10,000,000,000	10,287,200,000
07-SEP	16.000% 14-MAY-2037		15.812	6,000,000,000	6,313,740,000
07-SEP	16.000% 14-MAY-2037		15.792	4,000,000,000	4,213,640,000
07-SEP	16.000% 14-MAY-2037		15.892	50,000,000	52,392,000
07-SEP	16.000% 14-MAY-2037		15.892	60,000,000	62,870,400
07-SEP	16.000% 14-MAY-2037		15.792	17,000,000,000	17,907,970,000
07-SEP	16.000% 14-MAY-2037		16.242	2,000,000,000	2,057,440,000
07-SEP	16.000% 14-MAY-2037		16.242	792,100,000	814,849,112
07-SEP	16.000% 14-MAY-2037		15.792	600,000,000	632,046,000
07-SEP	16.000% 14-MAY-2037		16.242	719,800,000	740,472,656
07-SEP	16.000% 14-MAY-2037		16.242	30,000,000,000	30,861,600,000
07-SEP	17.750% 08-MAY-2042		15.693	42,800,000	50,068,724
07-SEP	17.750% 08-MAY-2042		16.792	3,200,000	3,522,210
07-SEP	15.000% 18-JUN-2043		15.807	50,000,000	48,676,500
07-SEP	15.000% 18-JUN-2043		15.759	510,000,000	497,892,600
07-SEP	15.000% 18-JUN-2043		15.807	100,000,000	97,353,000
07-SEP	15.000% 18-JUN-2043		16.343	5,000,000,000	4,717,650,000
07-SEP	15.000% 18-JUN-2043		15.759	25,000,000	24,406,500
07-SEP	15.000% 18-JUN-2043		15.807	20,000,000	19,470,600
07-SEP	15.000% 18-JUN-2043		16.007	207,900,000	200,020,590
07-SEP	15.000% 18-JUN-2043		16.492	40,000,000	37,418,000
07-SEP	15.000% 18-JUN-2043		15.793	20,000,000	19,486,400
07-SEP	15.000% 18-JUN-2043		14.994	10,800,000	11,043,000
07-SEP	15.000% 18-JUN-2043		15.807	214,000,000	208,335,420
07-SEP	15.000% 18-JUN-2043		16.292	500,000,000	473,130,000
07-SEP	15.000% 18-JUN-2043		16.393	2,000,000,000	1,881,640,000
07-SEP	15.000% 18-JUN-2043		16.093	21,000,000	20,103,300

			<b>TTLs</b>	<b>415,011,400,000</b>	<b>428,737,555,152</b>
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