

## Government Securities Daily Secondary Market Report for 11-September-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
11-SEP	0.000% 07-DEC-2023	7.000	7.188	122,000,000	119,997,980
11-SEP	0.000% 21-DEC-2023	9.266	9.581	43,100,000	42,022,500
11-SEP	0.000% 21-DEC-2023	8.001	8.235	1,000,000	978,340
11-SEP	0.000% 29-AUG-2024	12.950	12.976	1,000,000,000	888,700,000
11-SEP	0.000% 29-AUG-2024	11.800	11.822	222,800,000	199,978,596
11-SEP	0.000% 29-AUG-2024	10.000	10.015	109,700,000	100,026,654
11-SEP	14.000% 18-JAN-2024		11.088	40,000,000,000	41,194,000,000
11-SEP	14.000% 08-AUG-2024		10.096	47,800,000	49,964,384
11-SEP	14.000% 08-AUG-2024		13.500	2,000,000	2,032,280
11-SEP	14.000% 08-AUG-2024		13.500	1,000,000	1,016,140
11-SEP	14.000% 29-MAY-2025		13.236	25,000,000,000	26,252,250,000
11-SEP	14.000% 29-MAY-2025		13.200	20,000,000,000	21,012,800,000
11-SEP	14.000% 29-MAY-2025		13.236	25,000,000,000	26,252,250,000
11-SEP	14.000% 29-MAY-2025		12.490	5,700,000	6,050,265
11-SEP	14.000% 29-MAY-2025		13.200	20,000,000,000	21,012,800,000
11-SEP	14.125% 13-JAN-2028		15.252	25,000,000	24,627,250
11-SEP	14.125% 13-JAN-2028		14.500	35,000,000	35,289,100
11-SEP	14.250% 23-AUG-2029		16.168	40,000,000	37,297,200
11-SEP	17.000% 03-APR-2031		16.000	13,500,000	15,026,985
11-SEP	14.375% 03-FEB-2033		14.969	100,000,000	98,007,000
11-SEP	14.375% 03-FEB-2033		14.969	100,000,000	98,007,000
11-SEP	14.375% 03-FEB-2033		14.750	10,000,000	9,907,900
11-SEP	14.375% 03-FEB-2033		14.969	50,000,000	49,003,500
11-SEP	14.375% 03-FEB-2033		14.300	197,400,000	200,045,160
11-SEP	14.250% 22-JUN-2034		14.000	80,000,000	83,152,000
11-SEP	16.000% 14-MAY-2037		16.024	162,000,000	168,925,500
11-SEP	16.000% 14-MAY-2037		15.850	150,000,000	157,857,000
11-SEP	16.000% 14-MAY-2037		16.283	100,000,000	102,872,000
11-SEP	16.000% 14-MAY-2037		16.275	30,000,000,000	30,874,800,000
11-SEP	17.500% 01-NOV-2040		15.750	2,000,000,000	2,309,060,000
11-SEP	17.500% 01-NOV-2040		16.250	2,000,000	2,246,540
11-SEP	17.500% 01-NOV-2040		16.250	4,500,000,000	5,054,715,000
11-SEP	17.500% 01-NOV-2040		15.000	2,000,000,000	2,408,920,000

11-SEP	17.500% 01-NOV-2040		16.000	4,500,000,000	5,124,150,000
11-SEP	17.500% 01-NOV-2040		15.000	382,600,000	460,826,396
11-SEP	17.500% 01-NOV-2040		15.010	2,000,000,000	2,407,540,000
11-SEP	17.750% 08-MAY-2042		15.736	130,000,000	152,019,400
11-SEP	17.750% 08-MAY-2042		14.750	280,000,000	346,690,400
11-SEP	18.500% 14-AUG-2042		15.750	2,800,000	3,266,900
11-SEP	18.500% 14-AUG-2042		16.101	10,000,000	11,431,000
11-SEP	18.500% 14-AUG-2042		16.500	25,000,000	27,930,000
11-SEP	18.500% 14-AUG-2042		16.900	95,000,000	103,766,600
11-SEP	18.500% 14-AUG-2042		15.801	51,000,000	59,327,790
11-SEP	18.500% 14-AUG-2042		17.246	15,000,000	16,072,650
11-SEP	18.500% 14-AUG-2042		16.800	5,000,000	5,492,050
11-SEP	15.000% 18-JUN-2043		15.766	560,000,000	547,618,400
11-SEP	15.000% 18-JUN-2043		15.521	20,200,000	20,044,460
11-SEP	15.000% 18-JUN-2043		15.766	128,000,000	125,169,920
11-SEP	15.000% 18-JUN-2043		15.766	150,000,000	146,683,500
			<b>TTLS</b>	<b>179,474,600,000</b>	<b>188,422,655,740</b>