

**Government Securities Daily Secondary Market Report for 08-September-2023**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
08-SEP	0.000% 20-JUN-2024	13.001	13.179	71,000,000	64,436,050
08-SEP	0.000% 29-AUG-2024	12.909	12.929	12,906,700,000	11,463,343,739
08-SEP	0.000% 29-AUG-2024	12.850	12.869	13,550,000,000	12,040,936,500
08-SEP	0.000% 29-AUG-2024	11.500	11.515	111,300,000	100,075,395
08-SEP	0.000% 29-AUG-2024	11.500	11.515	4,500,000	4,046,175
08-SEP	0.000% 25-APR-2024	11.000	11.221	600,000	561,108
08-SEP	0.000% 29-AUG-2024	11.000	11.014	28,800,000	26,009,568
08-SEP	0.000% 07-DEC-2023	9.501	9.846	215,000,000	210,078,650
08-SEP	0.000% 21-DEC-2023	9.088	9.387	82,100,000	80,027,796
08-SEP	0.000% 04-JAN-2024	8.999	9.276	20,600,000	20,017,638
08-SEP	0.000% 29-FEB-2024	9.053	9.267	20,900,000	20,035,367
08-SEP	15.000% 18-JUN-2043		15.500	200,000,000	198,460,000
08-SEP	16.625% 27-AUG-2026		12.514	317,300,000	350,045,360
08-SEP	14.375% 03-FEB-2033		14.350	50,000,000	50,485,000
08-SEP	15.000% 18-JUN-2043		15.000	100,000,000	102,291,000
08-SEP	17.500% 01-NOV-2040		15.100	20,900,000	24,999,535
08-SEP	15.000% 18-JUN-2043		14.500	99,900,000	105,421,473
08-SEP	16.000% 14-MAY-2037		15.910	100,000,000	104,772,000
08-SEP	16.000% 14-MAY-2037		15.910	70,000,000	73,340,400
08-SEP	16.000% 14-MAY-2037		15.751	5,000,000	5,283,000
08-SEP	14.375% 19-SEP-2029		14.000	1,900,000	2,050,328
08-SEP	16.000% 14-MAY-2037		16.070	3,000,000,000	3,116,730,000
08-SEP	15.000% 18-JUN-2043		15.000	100,000,000	102,291,000
08-SEP	14.125% 13-JAN-2028		13.000	94,800,000	100,066,140
08-SEP	15.000% 18-JUN-2043		15.000	45,000,000	46,030,950
08-SEP	16.000% 14-MAY-2037		16.237	10,000,000,000	10,298,600,000
08-SEP	16.000% 14-MAY-2037		16.237	10,000,000,000	10,298,600,000
08-SEP	17.000% 03-APR-2031		14.109	100,000,000	120,081,000
08-SEP	15.000% 18-JUN-2043		15.000	38,100,000	38,972,871
08-SEP	16.000% 14-MAY-2037		15.910	100,000,000	104,772,000
08-SEP	16.000% 14-MAY-2037		15.500	7,500,000	8,031,600
08-SEP	18.500% 14-AUG-2042		16.100	4,700,000,000	5,365,943,000
08-SEP	18.500% 14-AUG-2042		16.100	5,000,000,000	5,708,450,000

08-SEP	14.125% 13-JAN-2028		15.200	4,000,000,000	3,941,960,000
08-SEP	16.000% 14-MAY-2037		16.000	1,000,000,000	1,042,750,000
08-SEP	16.000% 14-MAY-2037		16.000	369,300,000	385,087,575
08-SEP	14.000% 29-MAY-2025		13.001	2,000,000	2,105,140
08-SEP	14.375% 03-FEB-2033		14.600	3,008,800,000	3,000,044,392
08-SEP	16.000% 14-MAY-2037		16.220	10,000,000,000	10,307,700,000
08-SEP	17.500% 01-NOV-2040		15.900	30,000,000	34,306,200
08-SEP	16.000% 14-MAY-2037		16.000	100,000,000	104,275,000
08-SEP	16.000% 14-MAY-2037		16.000	357,400,000	372,678,850
08-SEP	16.000% 14-MAY-2037		16.000	30,000,000	31,282,500
08-SEP	16.000% 14-MAY-2037		16.000	1,500,000,000	1,564,125,000
08-SEP	16.000% 14-MAY-2037		16.000	60,300,000	62,877,825
08-SEP	16.000% 14-MAY-2037		16.250	7,000,000,000	7,204,120,000
08-SEP	16.000% 14-MAY-2037		15.800	100,000,000	105,385,000
08-SEP	16.000% 14-MAY-2037		16.250	5,900,000,000	6,072,044,000
08-SEP	16.000% 14-MAY-2037		16.250	7,000,000,000	7,204,120,000
08-SEP	18.500% 14-AUG-2042		16.110	9,700,000,000	11,067,991,000
08-SEP	16.000% 14-MAY-2037		16.250	454,800,000	468,061,968
08-SEP	16.000% 14-MAY-2037		15.900	286,000,000	299,808,080
08-SEP	15.000% 18-JUN-2043		15.814	50,000,000	48,697,000
08-SEP	17.000% 16-JAN-2025		13.000	500,000,000	535,675,000
08-SEP	14.000% 29-MAY-2025		13.250	500,000,000	524,385,000
08-SEP	14.125% 13-JAN-2028		14.750	209,000,000	208,855,790
08-SEP	16.000% 14-MAY-2037		16.250	112,900,000	116,192,164
08-SEP	16.000% 14-MAY-2037		15.950	105,000,000	109,778,550
08-SEP	16.000% 14-MAY-2037		16.000	300,000,000	312,825,000
08-SEP	16.000% 14-MAY-2037		16.000	200,000,000	208,550,000
08-SEP	16.000% 14-MAY-2037		16.000	1,100,000,000	1,147,025,000
08-SEP	16.000% 14-MAY-2037		16.000	200,000,000	208,550,000
08-SEP	16.000% 14-MAY-2037		16.000	350,000,000	364,962,500
08-SEP	16.000% 14-MAY-2037		16.000	400,000,000	417,100,000
08-SEP	16.000% 14-MAY-2037		16.250	8,000,000	8,233,259
08-SEP	16.000% 14-MAY-2037		16.000	3,000,000,000	3,128,250,000
08-SEP	16.000% 14-MAY-2037		16.250	2,112,500,000	2,174,100,500
08-SEP	16.000% 14-MAY-2037		15.950	1,149,000,000	1,201,290,990

08-SEP	17.500% 01-NOV-2040		16.100	5,000,000,000	5,655,200,000
08-SEP	15.000% 18-JUN-2043		16.100	5,000,000,000	4,788,550,000
08-SEP	16.000% 14-MAY-2037		16.000	1,800,000,000	1,876,950,000
08-SEP	14.000% 29-MAY-2025		12.750	47,300,000	49,967,247
08-SEP	16.000% 14-MAY-2037		16.250	454,800,000	468,061,968
08-SEP	16.000% 14-MAY-2037		15.950	445,000,000	465,251,950
08-SEP	16.000% 14-MAY-2037		15.950	755,000,000	789,360,050
08-SEP	16.000% 14-MAY-2037		16.000	19,200,000	20,020,800
08-SEP	16.000% 14-MAY-2037		16.000	400,000,000	417,100,000
08-SEP	16.000% 14-MAY-2037		16.000	250,000,000	260,687,500
08-SEP	16.000% 14-MAY-2037		16.000	700,000,000	729,925,000
08-SEP	16.000% 14-MAY-2037		16.000	118,000,000	123,044,500
08-SEP	16.000% 14-MAY-2037		16.000	19,100,000	19,916,525
08-SEP	16.000% 14-MAY-2037		16.000	38,200,000	39,833,050
08-SEP	16.000% 14-MAY-2037		16.000	3,800,000,000	3,962,450,000
08-SEP	16.000% 14-MAY-2037		16.000	220,000,000	229,405,000
08-SEP	18.500% 14-AUG-2042		16.300	10,000,000	11,285,800
08-SEP	16.000% 14-MAY-2037		16.000	135,000,000	140,771,250
08-SEP	16.000% 14-MAY-2037		16.000	9,000,000	9,384,750
08-SEP	16.000% 14-MAY-2037		16.200	5,000,000,000	5,159,250,000
08-SEP	16.000% 14-MAY-2037		16.000	300,000,000	312,825,000
08-SEP	16.000% 14-MAY-2037		16.000	2,000,000,000	2,085,500,000
08-SEP	16.000% 14-MAY-2037		16.000	250,000,000	260,687,500
08-SEP	14.875% 10-MAY-2024		12.300	13,300,000	14,155,027
08-SEP	16.000% 14-MAY-2037		16.000	270,000,000	281,542,500
08-SEP	16.000% 14-MAY-2037		16.000	1,500,000,000	1,564,125,000
08-SEP	16.000% 14-MAY-2037		16.000	10,000,000,000	10,427,500,000
08-SEP	16.000% 14-MAY-2037		16.000	10,000,000,000	10,427,500,000
08-SEP	16.000% 14-MAY-2037		15.750	5,000,000	5,283,300
08-SEP	16.000% 14-MAY-2037		16.100	3,500,000,000	3,630,480,000
08-SEP	14.375% 03-FEB-2033		15.500	50,000,000	47,678,000
08-SEP	15.000% 18-JUN-2043		16.110	5,000,000,000	4,785,750,000
08-SEP	17.500% 01-NOV-2040		16.110	5,000,000,000	5,652,100,000
08-SEP	17.500% 01-NOV-2040		16.300	5,000,000,000	5,593,900,000
08-SEP	15.000% 18-JUN-2043		16.300	5,000,000,000	4,733,300,000

08-SEP	16.000% 14-MAY-2037		16.000	21,000,000	21,897,750
08-SEP	18.500% 14-AUG-2042		16.500	6,000,000	6,694,425
08-SEP	16.000% 14-MAY-2037		15.750	100,000,000	105,666,000
08-SEP	14.000% 18-JAN-2024		12.001	13,400,000	13,744,648
08-SEP	16.000% 14-MAY-2037		16.000	300,000,000	312,825,000
08-SEP	16.000% 14-MAY-2037		16.150	500,000,000	517,280,000
08-SEP	16.000% 06-MAY-2027		14.300	27,000,000,000	29,683,800,000
08-SEP	17.000% 03-APR-2031		15.500	18,000,000,000	20,416,680,000
08-SEP	17.000% 03-APR-2031		15.524	18,000,000,000	20,397,240,000
08-SEP	14.000% 29-MAY-2025		13.225	30,000,000,000	31,474,500,000
08-SEP	14.000% 29-MAY-2025		13.225	30,000,000,000	31,474,500,000
08-SEP	14.250% 22-JUN-2034		15.950	12,000,000	11,257,200
08-SEP	14.000% 29-MAY-2025		13.220	25,000,000,000	26,230,750,000
08-SEP	14.000% 29-MAY-2025		13.220	25,000,000,000	26,230,750,000
08-SEP	17.000% 03-APR-2031		16.689	7,000,000	7,571,900
08-SEP	16.000% 14-MAY-2037		16.240	6,000,000,000	6,178,200,000
08-SEP	17.500% 02-MAY-2030		16.000	1,000,000	1,117,100
08-SEP	16.000% 14-MAY-2037		16.240	7,000,000,000	7,207,900,000
08-SEP	17.000% 16-JAN-2025		14.000	12,800,000	13,553,408
08-SEP	16.000% 14-MAY-2037		16.250	4,000,000	4,116,640
08-SEP	16.000% 14-MAY-2037		16.240	7,000,000,000	7,207,900,000
08-SEP	16.000% 14-MAY-2037		16.010	10,000,000,000	10,422,000,000
08-SEP	16.000% 14-MAY-2037		16.003	10,000,000,000	10,425,900,000
08-SEP	16.000% 14-MAY-2037		16.003	10,000,000,000	10,425,900,000
08-SEP	16.250% 08-NOV-2035		16.000	1,000,000	1,059,800
08-SEP	18.500% 14-AUG-2042		17.000	129,100,000	140,041,225
08-SEP	14.000% 18-JAN-2024		12.002	10,000,000	10,257,200
			<b>TTLS</b>	<b>418,583,100,000</b>	<b>438,322,321,939</b>