

Government Securities Daily Secondary Market Report for 03-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
03-AUG	0.000% 26-OCT-2023	8.502	8.784	9,700,000	9,513,857
03-AUG	0.000% 02-NOV-2023	10.002	10.384	5,000,000,000	4,878,350,000
03-AUG	0.000% 02-NOV-2023	10.002	10.384	5,000,000,000	4,878,350,000
03-AUG	0.000% 02-NOV-2023	10.002	10.384	5,000,000,000	4,878,350,000
03-AUG	0.000% 09-NOV-2023	8.001	8.238	4,100,000	4,013,777
03-AUG	0.000% 07-DEC-2023	11.499	11.937	36,400,000	35,010,248
03-AUG	0.000% 21-DEC-2023	10.180	10.502	36,500,000,000	35,128,330,000
03-AUG	0.000% 04-JAN-2024	12.044	12.466	10,000,000,000	9,516,400,000
03-AUG	0.000% 18-JAN-2024	9.001	9.220	600,000	576,132
03-AUG	0.000% 01-FEB-2024	10.800	11.092	15,000,000,000	14,233,500,000
03-AUG	0.000% 14-MAR-2024	11.499	11.753	20,000,000,000	18,681,600,000
03-AUG	0.000% 28-MAR-2024	12.020	12.268	5,000,000,000	4,636,600,000
03-AUG	0.000% 06-JUN-2024	12.200	12.313	14,000,000,000	12,693,240,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	60,000,000	53,587,200
03-AUG	0.000% 01-AUG-2024	12.000	12.002	8,000,000	7,144,960
03-AUG	0.000% 01-AUG-2024	12.000	12.002	150,000,000	133,968,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	5,000,000,000	4,465,600,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	238,000,000	212,562,560
03-AUG	0.000% 01-AUG-2024	12.000	12.002	85,000,000	75,915,200
03-AUG	0.000% 01-AUG-2024	12.000	12.002	3,000,000,000	2,679,360,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	30,000,000,000	26,793,600,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	545,000,000	486,750,400
03-AUG	0.000% 01-AUG-2024	12.000	12.002	270,000,000	241,142,400
03-AUG	0.000% 01-AUG-2024	12.000	12.002	25,000,000,000	22,328,000,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	2,000,000,000	1,786,240,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	10,000,000	8,931,200

03-AUG	0.000% 01-AUG-2024	12.000	12.002	22,000,000	19,648,640
03-AUG	0.000% 01-AUG-2024	12.000	12.002	5,000,000,000	4,465,600,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	89,500,000	79,934,240
03-AUG	0.000% 01-AUG-2024	12.000	12.002	10,000,000	8,931,200
03-AUG	0.000% 01-AUG-2024	12.000	12.002	5,000,000,000	4,465,600,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	5,000,000,000	4,465,600,000
03-AUG	0.000% 01-AUG-2024	12.000	12.002	5,000,000,000	4,465,600,000
03-AUG	0.000% 01-AUG-2024	11.950	11.952	250,000,000	223,380,000
03-AUG	0.000% 01-AUG-2024	11.851	11.852	16,000,000,000	14,308,960,000
03-AUG	14.000% 18-JAN-2024		11.199	280,000,000	284,903,767
03-AUG	14.000% 18-JAN-2024		11.525	4,750,000,000	4,826,332,500
03-AUG	14.875% 10-MAY-2024		11.551	45,000,000	47,578,500
03-AUG	14.875% 10-MAY-2024		11.550	150,000,000	158,595,000
03-AUG	14.000% 08-AUG-2024		12.400	1,000,000,000	1,082,120,000
03-AUG	14.000% 08-AUG-2024		12.400	3,000,000,000	3,246,360,000
03-AUG	14.875% 25-SEP-2024		12.018	23,000,000,000	24,870,360,000
03-AUG	17.000% 16-JAN-2025		11.800	700,000,000	752,047,911
03-AUG	14.000% 29-MAY-2025		12.500	10,000,000	10,476,000
03-AUG	14.000% 29-MAY-2025		11.500	282,000,000	300,036,720
03-AUG	13.500% 09-JUL-2026		13.300	1,000,000,000	1,012,310,793
03-AUG	13.500% 09-JUL-2026		13.000	187,000,000	190,642,760
03-AUG	13.500% 09-JUL-2026		12.750	200,000,000	205,102,000
03-AUG	13.500% 09-JUL-2026		13.030	800,000,000	815,008,000
03-AUG	13.500% 09-JUL-2026		13.000	285,000,000	290,551,800
03-AUG	13.500% 09-JUL-2026		13.300	130,000,000	131,600,300
03-AUG	16.625% 27-AUG-2026		12.500	25,600,000	30,022,656
03-AUG	16.625% 27-AUG-2026		13.000	200,000,000	231,916,000
03-AUG	16.625% 27-AUG-2026		12.220	42,400,000	50,042,176
03-AUG	14.125% 13-JAN-2028		13.500	10,000,000	10,257,200
03-AUG	17.000% 03-APR-2031		13.230	77,200,000	94,975,300
03-AUG	15.000% 20-MAY-2032		13.910	200,000,000	215,966,000

03-AUG	15.000% 20-MAY-2032		13.910	25,000,000	26,995,750
03-AUG	15.000% 20-MAY-2032		13.910	50,000,000	53,991,500
03-AUG	14.375% 03-FEB-2033		13.872	2,400,000	2,621,640
03-AUG	14.250% 22-JUN-2034		15.500	350,000,000	331,016,000
03-AUG	16.250% 08-NOV-2035		15.000	4,500,000	4,949,278
03-AUG	16.000% 14-MAY-2037		14.850	400,000,000	437,520,000
03-AUG	16.000% 14-MAY-2037		14.250	5,000,000	5,657,850
03-AUG	17.500% 01-NOV-2040		16.000	80,000,000	89,606,400
03-AUG	17.750% 08-MAY-2042		14.513	1,400,000	1,731,996
03-AUG	18.500% 14-AUG-2042		15.250	15,000,000	19,116,279
03-AUG	18.500% 14-AUG-2042		14.900	330,000,000	429,089,100
03-AUG	18.500% 14-AUG-2042		15.600	658,000,000	822,177,580
03-AUG	18.500% 14-AUG-2042		14.897	330,000,000	429,161,700
03-AUG	18.500% 14-AUG-2042		15.600	28,000,000	34,986,280
03-AUG	18.500% 14-AUG-2042		15.600	80,000,000	99,960,800
03-AUG	18.500% 14-AUG-2042		15.600	4,500,000,000	5,622,795,000
03-AUG	18.500% 14-AUG-2042		15.600	5,306,000,000	6,629,900,060
03-AUG	18.500% 14-AUG-2042		15.600	40,000,000	49,980,400
03-AUG	18.500% 14-AUG-2042		14.200	2,000,000	2,710,000
03-AUG	15.000% 18-JUN-2043		14.400	100,000,000	104,745,000
03-AUG	15.000% 18-JUN-2043		14.400	100,000,000	104,745,000
03-AUG	15.000% 18-JUN-2043		14.700	3,500,000	3,596,565
03-AUG	15.000% 18-JUN-2043		14.346	200,000,000	210,222,000
03-AUG	15.000% 18-JUN-2043		14.400	100,000,000	104,745,000
03-AUG	15.000% 18-JUN-2043		14.750	1,000,000,000	1,024,340,000
03-AUG	15.000% 18-JUN-2043		14.700	1,000,000,000	1,027,590,000
03-AUG	15.000% 18-JUN-2043		14.346	25,000,000	26,277,750
03-AUG	15.000% 18-JUN-2043		14.906	4,000,000	4,057,240
03-AUG	15.000% 18-JUN-2043		14.750	1,000,000,000	1,024,340,000
			TOTALS	270,402,300,000	258,935,721,565