

Government Securities Daily Secondary Market Report for 04-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
04-AUG	0.000% 10-AUG-2023	10.970	11.583	16,400,000	16,370,480
04-AUG	0.000% 01-FEB-2024	10.860	11.157	400,000,000	379,560,000
04-AUG	0.000% 14-MAR-2024	9.000	9.156	190,000,000	180,097,200
04-AUG	0.000% 18-JUL-2024	12.000	12.031	40,000,000,000	35,882,800,000
04-AUG	0.000% 01-AUG-2024	12.033	12.037	10,000,000,000	8,931,200,000
04-AUG	0.000% 01-AUG-2024	11.750	11.754	2,570,000,000	2,301,100,900
04-AUG	0.000% 01-AUG-2024	11.500	11.503	14,320,000,000	12,850,338,400
04-AUG	0.000% 01-AUG-2024	11.000	11.003	310,700,000	280,061,873
04-AUG	17.000% 16-JAN-2025		12.450	230,000,000	245,145,500
04-AUG	13.500% 09-JUL-2026		12.264	130,000,000	134,901,852
04-AUG	16.625% 27-AUG-2026		14.000	10,000,000	11,342,438
04-AUG	14.125% 13-JAN-2028		14.811	58,000,000	57,060,980
04-AUG	16.000% 14-NOV-2030		15.450	1,900,000	2,002,790
04-AUG	16.000% 14-NOV-2030		13.700	180,700,000	205,038,483
04-AUG	17.000% 03-APR-2031		13.288	66,000,000	81,022,920
04-AUG	15.000% 20-MAY-2032		14.351	12,200,000	12,903,940
04-AUG	15.000% 20-MAY-2032		14.000	279,000,000	300,086,820
04-AUG	14.250% 22-JUN-2034		15.860	100,000,000	92,865,000
04-AUG	14.250% 22-JUN-2034		15.400	348,500,000	331,458,350
04-AUG	16.000% 14-MAY-2037		14.650	5,000,000,000	5,532,950,000
04-AUG	16.000% 14-MAY-2037		14.850	5,000,000,000	5,471,150,000
04-AUG	16.000% 14-MAY-2037		14.500	900,000,000	1,004,409,000
04-AUG	17.500% 01-NOV-2040		16.970	145,800,000	154,935,828
04-AUG	17.500% 01-NOV-2040		15.315	2,000,000	2,329,920
04-AUG	17.500% 01-NOV-2040		14.313	3,000,000,000	3,707,160,000
04-AUG	17.500% 01-NOV-2040		16.970	111,700,000	118,699,122

04-AUG	17.500% 01-NOV-2040		16.970	27,400,000	29,116,884
04-AUG	17.500% 01-NOV-2040		14.316	3,000,000,000	3,706,500,000
04-AUG	17.500% 01-NOV-2040		14.310	3,000,000,000	3,707,850,000
04-AUG	17.500% 01-NOV-2040		16.970	8,000,000	8,501,280
04-AUG	17.500% 01-NOV-2040		17.000	2,000,000	2,121,900
04-AUG	17.500% 01-NOV-2040		16.970	30,000,000	31,879,800
04-AUG	17.500% 01-NOV-2040		17.000	350,000,000	371,332,500
04-AUG	17.750% 08-MAY-2042		16.410	390,000,000	432,073,200
04-AUG	17.750% 08-MAY-2042		15.400	18,000,000	21,126,780
04-AUG	18.500% 14-AUG-2042		14.897	1,620,000,000	2,107,636,200
04-AUG	18.500% 14-AUG-2042		14.800	50,000,000	65,417,500
04-AUG	15.000% 18-JUN-2043		14.700	15,500,000	15,933,845
04-AUG	15.000% 18-JUN-2043		14.700	150,700,000	154,918,093
04-AUG	15.000% 18-JUN-2043		14.700	86,000,000	88,407,140
04-AUG	15.000% 18-JUN-2043		14.947	1,500,000,000	1,518,195,000
04-AUG	15.000% 18-JUN-2043		14.406	350,000,000	366,607,500
			TOTALS	93,980,500,000	90,914,609,418