

Government Securities Daily Secondary Market Report for 09-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
09-AUG	0.000% 26-OCT-2023	8.951	9.272	20,390,000,000	20,007,279,700
09-AUG	0.000% 09-NOV-2023	8.502	8.776	25,600,000	25,062,912
09-AUG	0.000% 23-NOV-2023	8.500	8.759	409,900,000	400,025,509
09-AUG	0.000% 07-DEC-2023	10.709	11.099	50,000,000,000	48,299,500,000
09-AUG	0.000% 07-DEC-2023	10.689	11.078	52,000,000,000	50,234,600,000
09-AUG	0.000% 07-DEC-2023	8.370	8.607	10,300,000	10,024,166
09-AUG	0.000% 01-FEB-2024	11.600	11.949	15,000,000	14,205,430
09-AUG	0.000% 16-FEB-2024	11.600	11.920	20,000,000	18,855,448
09-AUG	0.000% 23-MAY-2024	12.000	12.149	15,000,000	13,702,573
09-AUG	0.000% 18-JUL-2024	11.000	11.033	100,000,000	90,607,000
09-AUG	16.625% 27-AUG-2026		14.000	25,000,000	28,408,851
09-AUG	16.000% 06-MAY-2027		13.852	20,000,000,000	22,002,800,000
09-AUG	16.000% 06-MAY-2027		13.852	20,000,000,000	22,002,800,000
09-AUG	14.125% 13-JAN-2028		14.012	26,000,000	26,290,940
09-AUG	14.250% 23-AUG-2029		14.300	309,600,000	328,296,744
09-AUG	17.000% 03-APR-2031		13.210	113,500,000	140,049,920
09-AUG	16.375% 04-MAR-2032		15.512	90,000,000	99,488,700
09-AUG	15.000% 20-MAY-2032		14.000	556,000,000	599,134,480
09-AUG	15.000% 20-MAY-2032		13.804	137,000,000	149,023,120
09-AUG	15.000% 20-MAY-2032		13.804	100,000,000	108,776,000
09-AUG	16.250% 08-NOV-2035		14.000	19,000,000	22,106,880
09-AUG	16.000% 14-MAY-2037		15.500	6,000,000	6,346,697
09-AUG	16.000% 14-MAY-2037		13.940	50,000,000	57,725,000
09-AUG	17.500% 01-NOV-2040		15.000	54,700,000	65,025,719
09-AUG	17.500% 01-NOV-2040		15.652	90,000,000	103,055,400
09-AUG	17.500% 01-NOV-2040		16.962	5,100,000	5,434,101
09-AUG	17.500% 01-NOV-2040		16.962	3,000,000	3,196,530
09-AUG	17.750% 08-MAY-2042		16.500	90,600,000	100,089,444
09-AUG	18.500% 14-AUG-2042		14.506	421,000,000	561,441,390
09-AUG	15.000% 18-JUN-2043		14.336	39,500,000	41,640,505

09-AUG	15.000% 18-JUN-2043		14.336	731,300,000	770,929,147
09-AUG	15.000% 18-JUN-2043		14.232	170,000,000	180,412,500
09-AUG	15.000% 18-JUN-2043		14.756	11,600,000	11,905,606
09-AUG	15.000% 18-JUN-2043		14.336	44,900,000	47,333,131
09-AUG	15.000% 18-JUN-2043		14.336	1,292,300,000	1,362,329,737
09-AUG	15.000% 18-JUN-2043		14.750	1,000,000	1,026,750
09-AUG	15.000% 18-JUN-2043		14.336	731,300,000	770,929,147
09-AUG	15.000% 18-JUN-2043		14.336	1,292,300,000	1,362,329,737
09-AUG	15.000% 18-JUN-2043		14.203	200,000,000	212,652,000
09-AUG	15.000% 18-JUN-2043		14.203	75,000,000	79,744,500
09-AUG	15.000% 18-JUN-2043		14.436	150,000,000	157,117,500
09-AUG	15.000% 18-JUN-2043		14.232	100,000,000	106,125,000
09-AUG	15.000% 18-JUN-2043		14.336	207,600,000	218,849,844
09-AUG	15.000% 18-JUN-2043		14.336	39,500,000	41,640,505
09-AUG	15.000% 18-JUN-2043		14.336	207,600,000	218,849,844
09-AUG	15.000% 18-JUN-2043		14.336	44,900,000	47,333,131
			TOTALS	170,421,100,000	171,154,501,238