

**Government Securities Daily Secondary Market Report for 21-August-2023**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
21-AUG	0.000% 09-NOV-2023	10.999	11.481	15,400,000	15,037,484
21-AUG	0.000% 23-NOV-2023	13.284	13.954	15,000,000	14,503,800
21-AUG	0.000% 21-DEC-2023	11.527	11.975	103,900,000	100,045,310
21-AUG	0.000% 04-JAN-2024	9.001	9.257	12,500,000	12,094,375
21-AUG	0.000% 01-AUG-2024	12.624	12.664	10,000,000	8,931,200
21-AUG	0.000% 01-AUG-2024	12.104	12.141	150,000,000	134,560,500
21-AUG	0.000% 15-AUG-2024	12.400	12.410	3,477,500,000	3,098,556,825
21-AUG	0.000% 15-AUG-2024	12.400	12.410	2,733,800,000	2,435,897,814
21-AUG	0.000% 15-AUG-2024	12.301	12.311	500,000,000	445,900,000
21-AUG	14.000% 18-JAN-2024		10.701	16,000,000,000	16,400,160,000
21-AUG	14.000% 18-JAN-2024		10.548	3,000,000,000	3,076,860,000
21-AUG	14.875% 25-SEP-2024		12.000	15,000,000,000	16,316,550,000
21-AUG	14.000% 29-MAY-2025		12.800	1,239,100,000	1,300,026,547
21-AUG	14.000% 29-MAY-2025		12.750	4,500,000	4,724,820
21-AUG	14.125% 13-JAN-2028		13.350	20,000,000	20,746,400
21-AUG	14.375% 03-FEB-2033		15.000	11,000,000	10,674,620
21-AUG	14.375% 03-FEB-2033		15.000	360,000,000	349,351,200
21-AUG	14.375% 03-FEB-2033		15.000	70,000,000	67,929,400
21-AUG	14.375% 03-FEB-2033		15.000	500,000,000	485,210,000
21-AUG	14.375% 03-FEB-2033		15.000	100,000,000	97,042,000
21-AUG	14.375% 03-FEB-2033		15.000	49,000,000	47,550,580
21-AUG	14.375% 03-FEB-2033		15.000	200,000,000	194,084,000
21-AUG	14.375% 03-FEB-2033		15.000	309,000,000	299,859,780
21-AUG	14.375% 03-FEB-2033		15.000	35,000,000	33,964,700
21-AUG	14.250% 22-JUN-2034		15.300	200,000,000	192,540,000
21-AUG	14.250% 22-JUN-2034		16.750	2,150,000,000	1,922,487,000
21-AUG	14.250% 22-JUN-2034		16.750	2,800,000,000	2,503,704,000
21-AUG	16.250% 08-NOV-2035		16.573	92,000,000	94,001,920
21-AUG	17.500% 01-NOV-2040		15.850	8,800,000	10,015,198

21-AUG	17.500% 01-NOV-2040		14.577	2,000,000,000	2,448,760,000
21-AUG	17.500% 01-NOV-2040		16.491	10,000,000	10,986,400
21-AUG	17.500% 01-NOV-2040		15.600	52,000,000	60,016,840
21-AUG	17.750% 08-MAY-2042		17.000	3,800,000	4,106,508
21-AUG	18.500% 14-AUG-2042		14.500	1,650,000,000	2,211,445,500
21-AUG	18.500% 14-AUG-2042		14.500	1,600,000,000	2,144,432,000
21-AUG	18.500% 14-AUG-2042		16.031	20,000,000	24,588,000
21-AUG	18.500% 14-AUG-2042		14.530	206,500,000	276,280,480
21-AUG	18.500% 14-AUG-2042		14.530	192,900,000	258,084,768
21-AUG	18.500% 14-AUG-2042		14.530	695,700,000	930,790,944
21-AUG	18.500% 14-AUG-2042		14.530	500,000,000	668,960,000
21-AUG	15.000% 18-JUN-2043		14.700	100,000,000	103,482,000
21-AUG	15.000% 18-JUN-2043		14.703	100,000,000	103,463,000
21-AUG	15.000% 18-JUN-2043		14.773	19,000,000	19,571,900
21-AUG	15.000% 18-JUN-2043		14.530	1,000,000,000	1,045,990,000
21-AUG	15.000% 18-JUN-2043		14.500	650,000,000	681,193,500
21-AUG	15.000% 18-JUN-2043		14.530	600,000,000	627,594,000
21-AUG	15.000% 18-JUN-2043		14.500	1,700,000,000	1,781,583,000
21-AUG	15.000% 18-JUN-2043		14.500	764,000,000	800,664,360
21-AUG	15.000% 18-JUN-2043		16.000	800,000,000	764,808,000
21-AUG	15.000% 18-JUN-2043		14.500	1,000,000,000	1,047,990,000
TOTAL				62,830,400,000	