

Government Securities Daily Secondary Market Report for 24-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
24-AUG	0.000% 21-DEC-2023	9.001	9.277	56,700,000	55,083,483
24-AUG	0.000% 09-NOV-2023	10.000	10.402	5,200,000	5,092,568
24-AUG	0.000% 07-DEC-2023	10.832	11.257	26,000,000,000	25,214,280,000
24-AUG	0.000% 15-AUG-2024	12.201	12.216	505,700,000	451,787,323
24-AUG	15.000% 18-JUN-2043		17.000	10,000,000	9,037,100
24-AUG	16.000% 06-MAY-2027		14.800	18,000,000	19,418,580
24-AUG	16.375% 04-MAR-2032		15.500	31,000,000	34,497,730
24-AUG	16.250% 08-NOV-2035		15.000	600,000,000	665,436,000
24-AUG	16.250% 08-NOV-2035		16.008	100,000,000	105,265,000
24-AUG	17.500% 01-NOV-2040		17.000	100,000,000	107,051,000
24-AUG	16.000% 14-MAY-2037		16.000	35,000,000	36,265,600
24-AUG	14.000% 08-AUG-2024		12.729	2,000,000	2,032,820
24-AUG	15.000% 18-JUN-2043		16.500	500,000,000	464,880,000
24-AUG	14.000% 18-JAN-2024		11.880	21,000,000	20,041,140
24-AUG	14.375% 03-FEB-2033		14.532	15,500,000	15,418,005
24-AUG	14.375% 03-FEB-2033		14.205	200,000,000	202,274,000
24-AUG	16.375% 04-MAR-2032		14.215	42,300,000	49,795,137
24-AUG	16.250% 08-NOV-2035		14.736	300,000,000	337,386,000
24-AUG	17.500% 01-NOV-2040		14.607	245,000,000	299,796,700
24-AUG	14.000% 29-MAY-2025		12.001	46,600,000	49,528,810
24-AUG	15.000% 20-MAY-2032		14.292	200,000,000	213,750,000
24-AUG	15.000% 18-JUN-2043		14.820	47,000,000	48,328,220
24-AUG	15.000% 18-JUN-2043		14.820	82,000,000	84,317,320
24-AUG	15.000% 18-JUN-2043		14.820	48,000,000	49,356,480
24-AUG	15.000% 18-JUN-2043		14.500	50,000,000	52,460,000
24-AUG	15.000% 18-JUN-2043		17.000	200,000,000	180,742,000
24-AUG	16.250% 08-NOV-2035		15.001	600,000,000	665,400,000
24-AUG	14.375% 03-FEB-2033		14.858	51,100,000	50,002,372
24-AUG	14.250% 22-JUN-2034		15.900	1,402,900,000	1,311,094,224
24-AUG	14.000% 18-JAN-2024		11.964	20,000,000	20,419,000
24-AUG	17.500% 01-NOV-2040		16.800	8,800,000	9,521,248
24-AUG	15.000% 20-MAY-2032		15.200	500,000,000	512,210,000
			TTLS	32,043,800,000	31,341,967,860

