

Government Securities Daily Secondary Market Report for 29-August-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
29-AUG	0.000% 01-FEB-2024	13.500	14.025	36,000,000	34,036,200
29-AUG	0.000% 09-NOV-2023	11.001	11.498	27,300,000	26,720,148
29-AUG	0.000% 14-SEP-2023	10.105	10.608	71,500,000	71,184,685
29-AUG	0.000% 18-JUL-2024	10.500	10.560	6,500,000	5,945,810
29-AUG	0.000% 23-NOV-2023	8.000	8.248	1,000,000	981,500
29-AUG	0.000% 07-DEC-2023	8.001	8.236	51,100,000	50,003,905
29-AUG	15.000% 18-JUN-2043		16.029	50,000,000	47,881,500
29-AUG	10.000% 07-SEP-2023		10.193	30,000,000,000	31,422,600,000
29-AUG	10.000% 07-SEP-2023		10.193	30,000,000,000	31,422,600,000
29-AUG	17.000% 03-APR-2031		14.500	17,000,000	20,008,830
29-AUG	17.750% 08-MAY-2042		17.000	20,000,000	21,690,800
29-AUG	17.750% 08-MAY-2042		14.750	10,000,000	12,319,000
29-AUG	16.000% 14-MAY-2037		16.000	100,000,000	103,835,000
29-AUG	14.000% 29-MAY-2025		13.500	1,000,000,000	1,041,250,000
29-AUG	14.000% 29-MAY-2025		13.500	1,000,000,000	1,041,250,000
29-AUG	17.500% 01-NOV-2040		16.754	50,000,000	54,351,000
29-AUG	14.250% 22-JUN-2034		16.388	15,000,000	13,705,800
29-AUG	16.375% 04-MAR-2032		15.510	9,000,000	10,031,940
29-AUG	14.375% 03-FEB-2033		14.758	51,200,000	50,451,456
29-AUG	14.375% 03-FEB-2033		14.571	10,000,000	9,947,100
29-AUG	14.375% 03-FEB-2033		14.571	15,000,000	14,920,650
29-AUG	14.375% 03-FEB-2033		14.000	97,700,000	100,038,938
29-AUG	16.625% 27-AUG-2026		14.000	18,300,000	20,950,389
29-AUG	17.000% 03-APR-2031		14.838	6,900,000	8,008,416
29-AUG	17.000% 03-APR-2031		15.800	10,000,000	11,159,700
29-AUG	15.000% 18-JUN-2043		15.955	100,000,000	96,179,000
29-AUG	18.500% 14-AUG-2042		16.250	54,000,000	65,833,020
29-AUG	18.500% 14-AUG-2042		14.800	860,000,000	1,136,266,400
29-AUG	18.500% 14-AUG-2042		14.800	860,000,000	1,136,257,800
29-AUG	18.500% 14-AUG-2042		16.250	231,100,000	281,740,943
29-AUG	13.500% 09-JUL-2026		12.750	120,000,000	124,153,200
29-AUG	17.750% 08-MAY-2042		14.757	200,000	246,284
			TTLS	64,898,800,000	68,456,549,414

