

Government Securities Daily Secondary Market Report for 31-August-2023

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
31-AUG	0.000% 29-AUG-2024	13.001	13.003	5,000,000,000	4,426,150,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	250,000,000	221,307,500
31-AUG	0.000% 29-AUG-2024	13.001	13.003	5,000,000,000	4,426,150,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	1,775,000,000	1,571,283,250
31-AUG	0.000% 29-AUG-2024	13.001	13.003	3,000,000,000	2,655,690,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	5,000,000,000	4,426,150,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	605,000,000	535,564,150
31-AUG	0.000% 29-AUG-2024	13.001	13.003	440,000,000	389,501,200
31-AUG	0.000% 29-AUG-2024	13.001	13.003	4,780,000,000	4,231,399,400
31-AUG	0.000% 29-AUG-2024	13.001	13.003	470,000,000	416,058,100
31-AUG	0.000% 29-AUG-2024	13.001	13.003	7,000,000,000	6,196,610,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	4,000,000,000	3,540,920,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	1,000,000,000	885,230,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	4,000,000,000	3,540,920,000
31-AUG	0.000% 29-AUG-2024	13.001	13.003	810,000,000	717,036,300
31-AUG	0.000% 29-AUG-2024	13.001	13.003	3,500,000,000	3,098,305,000
31-AUG	0.000% 29-AUG-2024	12.900	12.902	100,000,000	88,602,000
31-AUG	0.000% 29-AUG-2024	12.900	12.902	150,000,000	132,903,000
31-AUG	0.000% 29-AUG-2024	12.590	12.592	8,700,000,000	7,729,515,000
31-AUG	0.000% 29-AUG-2024	12.590	12.592	1,464,000,000	1,300,690,800
31-AUG	0.000% 29-FEB-2024	12.001	12.362	40,000,000	37,741,600
31-AUG	0.000% 29-FEB-2024	12.001	12.362	35,000,000	33,023,900
31-AUG	0.000% 29-FEB-2024	12.001	12.362	2,000,000,000	1,887,080,000
31-AUG	0.000% 29-FEB-2024	12.001	12.362	300,000,000	283,062,000
31-AUG	0.000% 29-AUG-2024	12.300	12.302	13,606,700,000	12,120,031,958
31-AUG	0.000% 14-MAR-2024	11.500	11.805	20,000,000,000	18,836,800,000
31-AUG	0.000% 01-AUG-2024	11.000	11.047	110,200,000	100,067,110
31-AUG	0.000% 30-NOV-2023	10.002	10.384	5,000,000,000	4,878,350,000
31-AUG	0.000% 30-NOV-2023	10.002	10.384	7,000,000,000	6,829,690,000
31-AUG	0.000% 30-NOV-2023	10.002	10.384	8,000,000,000	7,805,360,000
31-AUG	0.000% 30-NOV-2023	10.002	10.384	5,000,000,000	4,878,350,000
31-AUG	14.000% 18-JAN-2024		10.700	20,000,000,000	20,559,000,000
31-AUG	14.000% 18-JAN-2024		11.499	66,000,000	67,647,000

31-AUG	14.000% 18-JAN-2024		10.500	5,400,000	5,554,994
31-AUG	17.000% 03-APR-2031		14.457	11,600,000	13,688,000
31-AUG	16.625% 27-AUG-2026		13.600	400,000,000	429,016,000
31-AUG	16.000% 06-MAY-2027		14.100	25,000,000,000	27,546,500,000
31-AUG	16.000% 06-MAY-2027		14.100	25,000,000,000	27,546,500,000
31-AUG	14.375% 03-FEB-2033		15.500	1,000,000,000	950,440,000
31-AUG	14.375% 03-FEB-2033		15.491	30,000,000,000	28,525,800,000
31-AUG	14.375% 03-FEB-2033		14.500	40,100,000	40,060,702
31-AUG	14.375% 03-FEB-2033		15.010	195,400,000	190,280,520
31-AUG	14.375% 03-FEB-2033		15.000	2,300,000,000	2,240,844,000
31-AUG	14.375% 03-FEB-2033		15.010	840,300,000	818,284,140
31-AUG	14.375% 03-FEB-2033		15.010	275,200,000	267,989,760
31-AUG	14.375% 03-FEB-2033		14.750	200,000	197,308
31-AUG	14.375% 03-FEB-2033		15.000	208,900,000	203,527,092
31-AUG	14.375% 03-FEB-2033		15.010	836,800,000	814,875,840
31-AUG	14.375% 03-FEB-2033		15.010	289,900,000	282,304,620
31-AUG	14.375% 03-FEB-2033		16.418	181,000,000	164,500,040
31-AUG	14.375% 03-FEB-2033		15.000	2,437,600,000	2,374,904,928
31-AUG	14.875% 10-MAY-2024		12.150	40,000,000	42,499,600
31-AUG	14.250% 22-JUN-2034		15.000	17,400,000	17,083,146
31-AUG	16.000% 14-NOV-2030		14.000	1,000,000,000	1,131,560,000
31-AUG	16.000% 14-NOV-2030		14.000	1,000,000,000	1,131,550,000
31-AUG	16.250% 08-NOV-2035		15.900	2,000,000,000	2,123,200,000
31-AUG	16.250% 08-NOV-2035		15.900	2,000,000,000	2,123,200,000
31-AUG	17.500% 01-NOV-2040		15.000	800,000,000	959,368,000
31-AUG	17.500% 01-NOV-2040		15.000	800,000,000	959,360,000
31-AUG	17.500% 01-NOV-2040		16.500	6,000,000	6,617,460
31-AUG	17.500% 01-NOV-2040		14.815	11,600,000	14,060,708
31-AUG	14.000% 29-MAY-2025		13.650	1,000,000,000	1,039,710,000
31-AUG	14.000% 29-MAY-2025		13.550	1,000,000,000	1,041,240,000
31-AUG	14.000% 29-MAY-2025		13.024	23,900,000	25,078,270
31-AUG	14.000% 29-MAY-2025		12.800	14,200,000	14,949,112
31-AUG	15.000% 20-MAY-2032		16.425	100,000,000	97,181,000
31-AUG	16.000% 14-MAY-2037		14.000	800,000,000	927,960,000
31-AUG	16.000% 14-MAY-2037		14.000	800,000,000	927,968,000

31-AUG	16.000% 14-MAY-2037		14.752	150,000,000	166,789,500
31-AUG	17.750% 08-MAY-2042		14.829	11,100,000	13,620,477
31-AUG	17.750% 08-MAY-2042		16.500	13,500,000	15,057,593
31-AUG	14.000% 08-AUG-2024		11.700	80,000,000	82,228,000
31-AUG	15.000% 18-JUN-2043		14.740	5,380,000,000	5,575,078,800
31-AUG	15.000% 18-JUN-2043		14.740	3,740,000,000	3,875,612,400
31-AUG	15.000% 18-JUN-2043		14.750	802,900,000	831,499,298
31-AUG	15.000% 18-JUN-2043		14.740	280,000,000	290,152,800
31-AUG	15.000% 18-JUN-2043		15.955	206,600,000	198,873,160
31-AUG	15.000% 18-JUN-2043		14.740	3,800,000,000	3,937,788,000
31-AUG	15.000% 18-JUN-2043		15.955	50,000,000	48,130,000
31-AUG	15.000% 18-JUN-2043		14.740	300,000,000	310,878,000
31-AUG	15.000% 18-JUN-2043		14.740	980,000,000	1,015,534,800
31-AUG	15.000% 18-JUN-2043		16.900	60,000,000,000	54,699,000,000
31-AUG	15.000% 18-JUN-2043		14.750	4,000,000,000	4,142,480,000
31-AUG	15.000% 18-JUN-2043		15.500	707,800,000	700,049,590
31-AUG	15.000% 18-JUN-2043		14.740	1,100,000,000	1,139,886,000
31-AUG	15.000% 18-JUN-2043		14.740	780,000,000	808,282,800
31-AUG	15.000% 18-JUN-2043		14.750	4,000,000,000	4,142,480,000
31-AUG	18.500% 14-AUG-2042		14.844	10,600,000	13,980,446
31-AUG	18.500% 14-AUG-2042		15.005	3,060,000,000	3,999,052,800
31-AUG	18.500% 14-AUG-2042		14.730	173,700,000	230,605,857
31-AUG	18.500% 14-AUG-2042		14.730	62,800,000	83,373,908
31-AUG	18.500% 14-AUG-2042		14.700	321,000,000	426,901,110
31-AUG	18.500% 14-AUG-2042		14.730	84,500,000	112,183,045
31-AUG	18.500% 14-AUG-2042		15.000	3,000,000,000	3,921,750,000
31-AUG	18.500% 14-AUG-2042		15.002	60,000,000	78,426,000
31-AUG	13.500% 09-JUL-2026		13.701	1,000,000,000	1,013,120,000
31-AUG	13.500% 09-JUL-2026		13.490	1,550,000,000	1,577,853,500
31-AUG	13.500% 09-JUL-2026		13.600	5,700,000,000	5,787,951,000
31-AUG	13.500% 09-JUL-2026		13.650	1,000,000,000	1,014,280,000
31-AUG	13.500% 09-JUL-2026		13.600	1,000,000,000	1,015,430,000
31-AUG	13.500% 09-JUL-2026		13.700	1,000,000,000	1,013,120,000
			TTLS	343,041,900,000	336,125,491,392