

**Government Securities Daily Secondary Market Report for 01-August-2023**

<b>VALUE DATE</b>	<b>SECURITY COUPON/ MAT DATE</b>	<b>MMY</b>	<b>YTM (%p.a)</b>	<b>AMOUNT (FV)</b>	<b>AMOUNT (COST)</b>
01-AUG	0.000% 26-OCT-2023	8.000	8.248	10,200,000	10,011,300
01-AUG	0.000% 23-NOV-2023	10.359	10.733	50,000,000,000	48,433,000,000
01-AUG	0.000% 23-NOV-2023	9.725	10.055	50,000,000,000	48,526,000,000
01-AUG	0.000% 04-JAN-2024	10.999	11.348	5,000,000,000	4,775,500,000
01-AUG	0.000% 18-JAN-2024	11.001	11.325	5,000,000,000	4,756,300,000
01-AUG	0.000% 14-MAR-2024	12.003	12.275	20,000,000,000	18,616,400,000
01-AUG	0.000% 14-MAR-2024	11.174	11.410	74,000,000,000	69,211,460,000
01-AUG	0.000% 18-JUL-2024	11.750	11.774	1,000,000,000	898,220,000
01-AUG	0.000% 18-JUL-2024	11.700	11.723	1,000,000,000	898,610,000
01-AUG	0.000% 18-JUL-2024	11.650	11.673	1,000,000,000	899,000,000
01-AUG	0.000% 18-JUL-2024	11.000	11.021	1,200,000	1,084,908
01-AUG	17.000% 16-JAN-2025		14.500	23,000,000	23,860,890
01-AUG	14.000% 29-MAY-2025		11.519	470,400,000	500,025,792
01-AUG	14.000% 29-MAY-2025		14.500	19,100,000	19,388,792
01-AUG	16.625% 27-AUG-2026		12.250	127,300,000	150,043,418
01-AUG	16.250% 08-NOV-2035		15.500	72,000,000	77,064,480
01-AUG	16.250% 08-NOV-2035		14.650	60,000,000	67,185,000
01-AUG	16.000% 14-MAY-2037		14.353	80,000,000	89,926,400
01-AUG	16.000% 14-MAY-2037		14.547	600,000,000	667,050,000
01-AUG	16.000% 14-MAY-2037		14.747	2,200,000,000	2,418,416,000
01-AUG	16.000% 14-MAY-2037		14.350	3,000,000,000	3,372,810,000
01-AUG	16.000% 14-MAY-2037		14.300	2,000,000,000	2,254,980,000
01-AUG	16.000% 14-MAY-2037		14.750	2,200,000,000	2,417,998,000
01-AUG	16.000% 14-MAY-2037		14.330	2,000,000,000	2,251,120,000
01-AUG	16.000% 14-MAY-2037		14.550	600,000,000	666,936,000
01-AUG	16.000% 14-MAY-2037		14.780	80,000,000	87,779,200
01-AUG	16.000% 14-MAY-2037		14.300	2,200,000,000	2,480,478,000
01-AUG	16.000% 14-MAY-2037		14.353	2,920,000,000	3,282,313,600
01-AUG	17.500% 01-NOV-2040		15.000	10,000,000,000	11,850,000,000
01-AUG	17.500% 01-NOV-2040		15.207	3,400,000	3,980,762
01-AUG	17.500% 01-NOV-2040		15.220	10,000,000,000	11,699,300,000

01-AUG	17.500% 01-NOV-2040		15.000	2,000,000,000	2,370,000,000
01-AUG	17.500% 01-NOV-2040		14.305	3,000,000,000	3,704,730,000
01-AUG	17.500% 01-NOV-2040		14.310	500,000,000	617,270,000
01-AUG	17.500% 01-NOV-2040		14.310	2,500,000,000	3,086,350,000
01-AUG	17.500% 01-NOV-2040		14.500	185,000,000	225,799,900
01-AUG	18.500% 14-AUG-2042		14.900	3,000,000,000	3,897,720,000
01-AUG	18.500% 14-AUG-2042		14.500	661,200,000	879,396,000
01-AUG	15.000% 18-JUN-2043		14.950	10,000,000,000	10,107,400,000
01-AUG	15.000% 18-JUN-2043		14.298	91,500,000	96,398,910
01-AUG	15.000% 18-JUN-2043		14.800	15,700,000	16,018,867
01-AUG	15.000% 18-JUN-2043		14.500	10,000,000,000	10,399,600,000
01-AUG	15.000% 18-JUN-2043		14.500	600,000	623,976
01-AUG	15.000% 18-JUN-2043		14.298	5,000,000	5,267,700
01-AUG	15.000% 18-JUN-2043		14.950	10,000,000,000	10,107,400,000
01-AUG	15.000% 18-JUN-2043		14.450	120,000,000	125,196,000
01-AUG	15.000% 18-JUN-2043		14.298	101,000,000	106,407,540
01-AUG	15.000% 18-JUN-2043		14.503	10,000,000,000	10,397,600,000
01-AUG	15.000% 18-JUN-2043		14.947	10,000,000,000	10,109,300,000
01-AUG	15.000% 18-JUN-2043		14.500	10,000,000,000	10,399,600,000
01-AUG	15.000% 18-JUN-2043		14.298	200,000,000	210,708,000
			<b>TOTALS</b>	<b>318,046,600,000</b>	<b>318,269,029,435</b>