

Government Securities Daily Secondary Market Report for 02-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
02-AUG	0.000% 23-NOV-2023	10.351	10.726	6,200,000	6,007,490
02-AUG	0.000% 07-DEC-2023	10.699	11.076	52,000,000,000	50,133,720,000
02-AUG	0.000% 20-JUN-2024	10.000	10.056	272,200,000	250,070,140
02-AUG	0.000% 20-JUN-2024	9.969	10.025	44,000,000	40,433,031
02-AUG	0.000% 18-JUL-2024	11.200	11.223	1,200,000,000	1,083,324,000
02-AUG	14.000% 18-JAN-2024		10.698	15,000,000,000	15,291,900,000
02-AUG	16.625% 27-AUG-2026		13.000	172,500,000	199,958,550
02-AUG	16.000% 06-MAY-2027		13.700	1,000,000,000	1,101,870,000
02-AUG	14.250% 23-AUG-2029		14.150	8,000,000,000	8,508,480,000
02-AUG	14.250% 23-AUG-2029		15.801	100,000,000	100,030,000
02-AUG	17.000% 03-APR-2031		14.000	168,100,000	200,005,380
02-AUG	15.000% 20-MAY-2032		13.910	150,000,000	161,914,500
02-AUG	14.250% 22-JUN-2034		15.861	12,000,000	11,133,960
02-AUG	14.250% 22-JUN-2034		15.861	181,000,000	167,937,230
02-AUG	14.250% 22-JUN-2034		14.250	26,000,000	26,266,760
02-AUG	16.250% 08-NOV-2035		15.300	3,700,000	4,003,696
02-AUG	16.000% 14-MAY-2037		15.300	400,000,000	426,556,000
02-AUG	17.500% 01-NOV-2040		15.600	30,600,000	35,041,590
02-AUG	17.500% 01-NOV-2040		14.300	3,000,000,000	3,707,250,000
02-AUG	17.500% 01-NOV-2040		15.150	4,300,000	5,053,176
02-AUG	18.500% 14-AUG-2042		14.400	597,700,000	799,967,657
02-AUG	18.500% 14-AUG-2042		14.400	75,800,000	101,451,478
02-AUG	18.500% 14-AUG-2042		14.400	372,900,000	499,093,089
02-AUG	18.500% 14-AUG-2042		14.900	2,000,000,000	2,599,520,000
02-AUG	18.500% 14-AUG-2042		14.400	165,300,000	221,239,173
02-AUG	18.500% 14-AUG-2042		14.400	3,800,000	5,085,958
02-AUG	18.500% 14-AUG-2042		14.900	1,620,000,000	2,105,611,200
02-AUG	18.500% 14-AUG-2042		14.400	900,800,000	1,205,639,728
02-AUG	18.500% 14-AUG-2042		14.430	180,000,000	240,485,400

02-AUG	18.500% 14-AUG-2042		14.400	2,100,000,000	2,810,661,000
02-AUG	18.500% 14-AUG-2042		14.430	520,000,000	694,735,600
02-AUG	18.500% 14-AUG-2042		14.430	1,400,000,000	1,870,442,000
02-AUG	15.000% 18-JUN-2043		14.950	1,500,000,000	1,516,710,000
02-AUG	15.000% 18-JUN-2043		14.346	104,000,000	109,273,840
02-AUG	15.000% 18-JUN-2043		15.000	5,500,000,000	5,543,890,000
02-AUG	15.000% 18-JUN-2043		14.206	1,000,000,000	1,060,280,000
02-AUG	15.000% 18-JUN-2043		14.400	100,000,000	104,705,000
02-AUG	15.000% 18-JUN-2043		14.312	15,000,000	15,795,450
			TOTALS	99,925,900,000	102,965,542,076