

Government Securities Daily Secondary Market Report for 18-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
18-AUG	0.000% 31-AUG-2023	9.013	9.416	1,500,000	1,495,200
18-AUG	0.000% 12-OCT-2023	7.999	8.276	957,100,000	945,700,939
18-AUG	0.000% 12-OCT-2023	7.999	8.276	957,100,000	945,700,939
18-AUG	0.000% 26-OCT-2023	8.007	8.271	934,100,000	920,172,569
18-AUG	0.000% 26-OCT-2023	8.001	8.265	934,100,000	920,181,910
18-AUG	0.000% 02-NOV-2023	10.598	11.052	5,200,000	5,087,732
18-AUG	0.000% 09-NOV-2023	8.006	8.257	552,100,000	542,228,452
18-AUG	0.000% 09-NOV-2023	8.006	8.257	412,300,000	404,928,076
18-AUG	0.000% 09-NOV-2023	8.001	8.252	412,300,000	404,932,199
18-AUG	0.000% 09-NOV-2023	8.001	8.252	552,100,000	542,233,973
18-AUG	0.000% 07-DEC-2023	10.800	11.212	15,500,000,000	15,007,100,000
18-AUG	0.000% 01-AUG-2024	11.000	11.026	55,300,000	50,037,099
18-AUG	0.000% 15-AUG-2024	12.534	12.539	10,000,000	8,891,600
18-AUG	0.000% 15-AUG-2024	12.534	12.539	75,000,000	66,687,000
18-AUG	0.000% 15-AUG-2024	12.350	12.354	250,000,000	222,652,500
18-AUG	0.000% 15-AUG-2024	12.350	12.354	1,316,300,000	1,172,309,943
18-AUG	14.000% 18-JAN-2024		13.497	10,000,000	10,128,300
18-AUG	14.000% 08-AUG-2024		12.005	5,000,000	5,104,500
18-AUG	14.000% 08-AUG-2024		12.000	5,000,000	5,104,750
18-AUG	17.000% 16-JAN-2025		12.254	23,000,000	24,688,200
18-AUG	17.000% 16-JAN-2025		12.250	23,000,000	24,689,580
18-AUG	14.000% 29-MAY-2025		13.500	2,000,000,000	2,074,300,000
18-AUG	14.125% 13-JAN-2028		13.000	4,800,000	5,029,920
18-AUG	17.000% 03-APR-2031		14.200	421,300,000	500,019,905
18-AUG	14.375% 03-FEB-2033		14.500	150,900,000	150,000,636
18-AUG	14.375% 03-FEB-2033		15.450	400,000,000	379,092,000
18-AUG	14.375% 03-FEB-2033		14.800	3,426,700,000	3,354,944,902
18-AUG	14.375% 03-FEB-2033		14.830	2,100,000,000	2,052,939,000
18-AUG	14.375% 03-FEB-2033		15.450	100,000,000	94,773,000

18-AUG	14.375% 03-FEB-2033		15.450	300,000,000	284,319,000
18-AUG	14.375% 03-FEB-2033		14.500	3,500,000	3,479,140
18-AUG	14.375% 03-FEB-2033		15.450	210,000,000	199,023,300
18-AUG	14.375% 03-FEB-2033		15.450	2,010,000,000	1,904,937,300
18-AUG	14.375% 03-FEB-2033		14.830	4,000,000,000	3,910,360,000
18-AUG	14.375% 03-FEB-2033		15.491	30,000,000,000	28,374,000,000
18-AUG	14.375% 03-FEB-2033		14.500	201,200,000	200,000,848
18-AUG	14.375% 03-FEB-2033		15.450	560,000,000	530,728,800
18-AUG	14.375% 03-FEB-2033		15.450	350,000,000	331,705,500
18-AUG	14.375% 03-FEB-2033		14.800	2,600,000,000	2,545,556,000
18-AUG	14.375% 03-FEB-2033		14.800	41,100,000	40,239,366
18-AUG	14.375% 03-FEB-2033		14.400	68,000,000	67,939,480
18-AUG	14.375% 03-FEB-2033		15.000	1,000,500,000	969,744,630
18-AUG	14.375% 03-FEB-2033		14.830	1,500,000,000	1,466,385,000
18-AUG	14.375% 03-FEB-2033		14.800	5,000,000,000	4,895,300,000
18-AUG	14.375% 03-FEB-2033		14.800	255,700,000	250,345,642
18-AUG	14.375% 03-FEB-2033		14.800	141,400,000	138,439,084
18-AUG	14.375% 03-FEB-2033		14.800	264,500,000	258,961,370
18-AUG	14.375% 03-FEB-2033		15.500	70,000,000	66,176,733
18-AUG	14.375% 03-FEB-2033		15.410	2,000,000,000	1,899,240,000
18-AUG	14.375% 03-FEB-2033		15.491	2,000,000,000	1,891,600,000
18-AUG	14.375% 03-FEB-2033		15.450	300,000,000	284,319,000
18-AUG	14.375% 03-FEB-2033		15.450	210,000,000	199,023,300
18-AUG	14.375% 03-FEB-2033		15.450	70,000,000	66,341,100
18-AUG	14.375% 03-FEB-2033		15.450	200,000,000	189,546,000
18-AUG	14.375% 03-FEB-2033		15.000	20,700,000	20,063,682
18-AUG	14.375% 03-FEB-2033		15.450	190,000,000	180,068,700
18-AUG	14.375% 03-FEB-2033		15.491	70,000,000,000	66,206,000,000
18-AUG	14.375% 03-FEB-2033		15.000	200,000,000	193,852,000
18-AUG	14.375% 03-FEB-2033		15.450	100,000,000	94,773,000
18-AUG	14.375% 03-FEB-2033		15.000	150,000,000	145,389,000
18-AUG	14.375% 03-FEB-2033		14.500	503,000,000	500,002,120

18-AUG	14.375% 03-FEB-2033		15.000	328,000,000	317,917,280
18-AUG	14.375% 03-FEB-2033		14.900	13,100,000	12,761,365
18-AUG	14.250% 22-JUN-2034		16.300	5,025,000,000	4,589,935,500
18-AUG	14.250% 22-JUN-2034		16.750	5,025,000,000	4,487,274,750
18-AUG	16.250% 08-NOV-2035		16.490	5,000,000,000	5,123,400,000
18-AUG	16.250% 08-NOV-2035		16.487	5,000,000,000	5,124,150,000
18-AUG	16.250% 08-NOV-2035		15.903	5,000,000,000	5,278,250,000
18-AUG	16.000% 14-MAY-2037		16.000	5,000,000	5,167,650
18-AUG	16.000% 14-MAY-2037		16.555	100,000,000	100,373,000
18-AUG	17.500% 01-NOV-2040		17.707	150,000,000	154,330,500
18-AUG	17.500% 01-NOV-2040		16.000	115,400,000	130,080,034
18-AUG	17.500% 01-NOV-2040		16.490	100,000,000	109,728,000
18-AUG	17.500% 01-NOV-2040		15.400	2,200,000	2,564,980
18-AUG	17.750% 08-MAY-2042		15.500	5,000,000	5,868,000
18-AUG	15.000% 18-JUN-2043		14.420	100,000,000	105,213,000
18-AUG	15.000% 18-JUN-2043		14.506	1,000,000,000	1,046,380,000
18-AUG	15.000% 18-JUN-2043		15.006	2,600,000,000	2,636,400,000
18-AUG	15.000% 18-JUN-2043		15.300	1,000,000,000	995,830,000
18-AUG	15.000% 18-JUN-2043		14.700	239,000,000	247,032,790
18-AUG	15.000% 18-JUN-2043		14.200	150,000,000	160,063,500
18-AUG	15.000% 18-JUN-2043		15.500	30,000,000	29,513,700
18-AUG	15.000% 18-JUN-2043		15.507	410,000,000	403,189,900
TOTAL				187,511,500,000	