

Government Securities Daily Secondary Market Report for 23-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
23-AUG	0.000% 15-AUG-2024	12.349	12.364	1,734,300,000	1,546,926,228
23-AUG	0.000% 15-AUG-2024	12.349	12.364	515,100,000	459,448,596
23-AUG	0.000% 28-MAR-2024	12.000	12.288	5,000,000,000	4,665,600,000
23-AUG	0.000% 18-JAN-2024	11.499	11.895	10,000,000,000	9,554,500,000
23-AUG	0.000% 07-DEC-2023	10.800	11.220	10,000,000,000	9,695,900,000
23-AUG	0.000% 14-SEP-2023	9.998	10.482	10,000,000,000	9,940,100,000
23-AUG	0.000% 01-FEB-2024	9.000	9.226	150,000,000	144,238,500
23-AUG	0.000% 14-MAR-2024	9.000	9.178	47,200,000	44,939,592
23-AUG	0.000% 14-MAR-2024	9.000	9.178	42,100,000	40,083,831
23-AUG	16.250% 08-NOV-2035		16.000	200,000,000	210,530,000
23-AUG	16.250% 08-NOV-2035		16.003	200,000,000	210,498,000
23-AUG	16.250% 08-NOV-2035		15.897	5,000,000,000	5,291,000,000
23-AUG	14.875% 10-MAY-2024		12.001	40,000,000	42,430,400
23-AUG	14.375% 03-FEB-2033		15.400	195,400,000	186,026,662
23-AUG	14.375% 03-FEB-2033		15.400	289,900,000	275,993,497
23-AUG	14.375% 03-FEB-2033		15.430	5,000,000,000	4,753,050,000
23-AUG	14.375% 03-FEB-2033		15.100	93,100,000	89,967,185
23-AUG	14.375% 03-FEB-2033		15.400	840,300,000	799,990,809
23-AUG	14.375% 03-FEB-2033		14.007	63,600,000	64,953,408
23-AUG	14.375% 03-FEB-2033		15.000	772,300,000	750,050,037
23-AUG	14.375% 03-FEB-2033		15.491	20,000,000,000	18,954,800,000
23-AUG	14.375% 03-FEB-2033		15.400	1,071,400,000	1,020,004,942
23-AUG	14.375% 03-FEB-2033		15.400	836,800,000	796,658,704
23-AUG	14.375% 03-FEB-2033		15.400	275,200,000	261,998,656
23-AUG	17.500% 01-NOV-2040		14.506	5,000,000	6,152,200
23-AUG	17.750% 08-MAY-2042		15.357	98,700,000	117,037,473
23-AUG	15.000% 18-JUN-2043		14.773	60,000,000	61,854,600
23-AUG	15.000% 18-JUN-2043		14.300	74,400,000	79,032,144
23-AUG	15.000% 18-JUN-2043		14.773	120,000,000	123,709,200
23-AUG	18.500% 14-AUG-2042		15.000	750,000,000	977,325,000
23-AUG	18.500% 14-AUG-2042		15.000	3,000,000,000	3,909,300,000
23-AUG	18.500% 14-AUG-2042		15.003	3,750,000,000	4,885,800,000
23-AUG	17.500% 01-NOV-2040		16.000	15,000,000	16,943,866
			TTLS	80,239,800,000	79,976,843,530