

Government Securities Daily Secondary Market Report for 25-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
25-AUG	0.000% 04-JUL-2024	12.649	12.758	9,200,000	8,297,112
25-AUG	0.000% 23-MAY-2024	12.250	12.437	7,000,000	6,414,450
25-AUG	0.000% 09-MAY-2024	12.150	12.363	4,500,000	4,144,095
25-AUG	0.000% 11-APR-2024	11.650	11.898	3,900,000	3,633,279
25-AUG	0.000% 18-JUL-2024	11.719	11.787	10,000,000	9,047,200
25-AUG	0.000% 18-JAN-2024	11.350	11.740	3,400,000	3,252,338
25-AUG	0.000% 21-DEC-2023	11.149	11.575	3,800,000	3,667,798
25-AUG	0.000% 23-NOV-2023	10.899	11.354	5,000,000	4,869,150
25-AUG	0.000% 07-DEC-2023	10.832	11.258	15,500,000,000	15,035,930,000
25-AUG	0.000% 07-DEC-2023	10.799	11.222	47,000,000,000	45,597,050,000
25-AUG	0.000% 21-DEC-2023	10.087	10.435	20,000,000,000	19,368,400,000
25-AUG	0.000% 23-NOV-2023	9.000	9.310	51,200,000	50,088,448
25-AUG	16.250% 08-NOV-2035		15.970	100,000,000	105,515,000
25-AUG	17.500% 01-NOV-2040		16.500	5,000,000,000	5,500,150,000
25-AUG	17.500% 01-NOV-2040		16.300	3,000,000,000	3,336,180,000
25-AUG	17.500% 01-NOV-2040		15.000	20,000,000	23,927,000
25-AUG	14.000% 29-MAY-2025		12.500	20,000,000	21,106,000
25-AUG	14.000% 29-MAY-2025		12.500	10,000,000	10,553,000
25-AUG	15.000% 20-MAY-2032		15.290	50,000,000	51,029,500
25-AUG	16.000% 14-MAY-2037		16.008	1,038,400,000	1,075,948,544
25-AUG	16.000% 14-MAY-2037		16.000	18,700,000	19,384,420
25-AUG	16.000% 14-MAY-2037		16.000	20,000,000	20,731,942
25-AUG	14.375% 03-FEB-2033		15.030	51,500,000	49,981,265
25-AUG	14.375% 03-FEB-2033		15.400	2,000,000,000	1,905,600,000
25-AUG	14.375% 03-FEB-2033		15.008	103,000,000	100,072,740
25-AUG	16.625% 27-AUG-2026		14.150	930,000,000	1,059,646,000
25-AUG	14.125% 13-JAN-2028		13.326	700,000,000	727,720,000
25-AUG	15.000% 18-JUN-2043		15.500	304,100,000	300,031,142
25-AUG	15.000% 18-JUN-2043		15.955	155,000,000	148,826,350
25-AUG	15.000% 18-JUN-2043		17.000	8,000,000,000	7,232,880,000
25-AUG	15.000% 18-JUN-2043		14.820	340,000,000	349,744,400
25-AUG	15.000% 18-JUN-2043		14.820	100,000,000	102,866,000
25-AUG	18.500% 14-AUG-2042		15.001	1,879,600,000	2,451,111,176
25-AUG	18.500% 14-AUG-2042		15.001	1,879,600,000	2,451,129,972
25-AUG	18.500% 14-AUG-2042		16.100	1,000,000,000	1,226,900,000
25-AUG	18.500% 14-AUG-2042		17.000	20,200,000	23,632,384
25-AUG	18.500% 14-AUG-2042		16.000	1,000,000,000	1,233,560,000
25-AUG	18.500% 14-AUG-2042		14.700	153,800,000	204,063,378

25-AUG	18.500% 14-AUG-2042		15.950	879,600,000	1,087,994,832
25-AUG	17.000% 03-APR-2031		14.400	8,500,000	10,030,680
25-AUG	14.000% 18-JAN-2024		11.079	500,000,000	512,355,000
25-AUG	14.250% 22-JUN-2034		15.403	4,000,000,000	3,836,520,000
25-AUG	14.250% 22-JUN-2034		15.400	4,000,000,000	3,837,120,000
25-AUG	14.375% 03-FEB-2033		14.560	1,208,100,000	1,200,488,970
25-AUG	14.250% 22-JUN-2034		16.270	3,600,000,000	3,303,252,000
25-AUG	14.250% 22-JUN-2034		16.267	3,600,000,000	3,303,756,000
			TTLS	128,288,100,000	126,918,601,565