

Government Securities Daily Secondary Market Report for 07-August-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
07-AUG	0.000% 09-MAY-2024	11.370	11.525	800,000	736,664
07-AUG	0.000% 09-MAY-2024	11.340	11.494	800,000	736,816
07-AUG	0.000% 18-JUL-2024	10.561	10.589	6,100,000	5,544,900
07-AUG	0.000% 04-JAN-2024	9.499	9.766	104,000,000	100,092,720
07-AUG	0.000% 09-NOV-2023	8.499	8.771	2,100,000	2,055,018
07-AUG	0.000% 07-DEC-2023	8.368	8.604	1,000,000	972,790
07-AUG	14.000% 18-JAN-2024		11.031	25,000,000,000	25,486,750,000
07-AUG	14.000% 18-JAN-2024		11.031	4,000,000,000	4,077,880,000
07-AUG	14.000% 18-JAN-2024		11.031	34,400,000,000	35,069,768,000
07-AUG	10.000% 07-SEP-2023		10.200	30,000,000,000	31,234,200,000
07-AUG	16.000% 14-MAY-2037		15.561	5,000,000	5,267,000
07-AUG	17.500% 01-NOV-2040		14.519	100,000	122,195
07-AUG	17.500% 01-NOV-2040		14.519	100,000	122,195
07-AUG	17.500% 01-NOV-2040		14.500	19,000,000	23,243,840
07-AUG	17.500% 01-NOV-2040		14.900	50,000,000	59,739,500
07-AUG	10.000% 07-SEP-2023		10.201	30,000,000,000	31,234,200,000
07-AUG	15.000% 18-JUN-2043		14.203	2,000,000,000	2,124,900,000
07-AUG	16.250% 08-NOV-2035		14.000	11,000,000	12,789,150
07-AUG	13.500% 09-JUL-2026		12.500	160,000,000	165,273,600
07-AUG	15.000% 18-JUN-2043		15.100	4,000,000	4,014,892
07-AUG	16.000% 14-NOV-2030		13.150	60,200,000	70,016,814
07-AUG	17.000% 03-APR-2031		13.800	25,000,000	30,055,250
07-AUG	14.000% 18-JAN-2024		10.700	10,000,000,000	10,209,100,000
07-AUG	17.500% 01-NOV-2040		15.652	61,800,000	70,706,616
07-AUG	14.000% 08-AUG-2024		12.101	25,000,000	27,158,750
07-AUG	16.375% 04-MAR-2032		14.000	211,700,000	250,019,817

07-AUG	16.375% 04-MAR-2032		14.000	3,000,000,000	3,543,030,000
07-AUG	14.000% 29-MAY-2025		11.201	93,400,000	99,957,614
07-AUG	14.000% 18-JAN-2024		10.697	10,000,000,000	10,209,200,000
07-AUG	14.000% 18-JAN-2024		11.030	5,400,000,000	5,505,138,000
07-AUG	10.000% 07-SEP-2023		10.081	30,000,000,000	31,237,200,000
07-AUG	16.375% 04-MAR-2032		14.450	3,500,000,000	4,050,970,000
07-AUG	17.000% 03-APR-2031		14.427	1,162,000,000	1,360,295,300
07-AUG	10.000% 07-SEP-2023		10.083	30,000,000,000	31,237,200,000
			TOTALS	219,303,100,000	227,508,457,441