

Government Securities Daily Secondary Market Report for 12-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
12-JUL	0.000% 26-OCT-2023	8.074	8.308	102,300,000	99,956,307
12-JUL	0.000% 26-OCT-2023	8.000	8.230	35,900,000	35,084,877
12-JUL	0.000% 07-DEC-2023	12.999	13.506	10,000,000	9,499,300
12-JUL	0.000% 07-DEC-2023	10.640	10.979	40,000,000,000	38,345,600,000
12-JUL	0.000% 21-DEC-2023	9.000	9.226	5,200,000	5,000,268
12-JUL	0.000% 04-JAN-2024	8.999	9.209	417,400,000	400,040,334
12-JUL	0.000% 09-MAY-2024	12.500	12.631	2,100,000	1,903,167
12-JUL	0.000% 20-JUN-2024	11.800	11.839	1,095,000,000	985,412,400
12-JUL	14.000% 08-AUG-2024		11.750	500,000,000	540,395,000
12-JUL	14.000% 29-MAY-2025		11.999	28,600,000	29,982,524
12-JUL	16.000% 06-MAY-2027		14.000	5,000,000,000	5,422,100,000
12-JUL	16.000% 06-MAY-2027		14.000	5,000,000,000	5,422,100,000
12-JUL	14.250% 23-AUG-2029		13.000	45,400,000	50,075,746
12-JUL	15.000% 20-MAY-2032		14.000	73,200,000	78,062,676
12-JUL	15.000% 20-MAY-2032		14.000	17,000,000	18,129,310
12-JUL	15.000% 20-MAY-2032		14.008	38,000,000	40,509,140
12-JUL	14.375% 03-FEB-2033		14.065	121,100,000	129,977,841
12-JUL	14.375% 03-FEB-2033		15.785	933,200,000	922,636,176
12-JUL	16.000% 14-MAY-2037		14.250	445,000,000	499,379,000
12-JUL	17.500% 01-NOV-2040		14.630	3,500,000,000	4,206,160,000
12-JUL	17.500% 01-NOV-2040		14.330	53,100,000	64,979,001
12-JUL	17.500% 01-NOV-2040		14.000	1,600,000	1,997,872
12-JUL	17.500% 01-NOV-2040		14.630	1,000,000,000	1,201,760,000
12-JUL	17.500% 01-NOV-2040		15.100	5,000,000,000	5,843,600,000
12-JUL	17.500% 01-NOV-2040		14.600	5,000,000,000	6,019,650,000
12-JUL	17.500% 01-NOV-2040		15.250	5,000,000,000	5,792,550,000

12-JUL	17.750% 08-MAY-2042		14.250	20,100,000	25,061,283
12-JUL	18.500% 14-AUG-2042		14.300	2,000,000	2,671,420
12-JUL	18.500% 14-AUG-2042		15.000	440,000,000	563,873,200
12-JUL	18.500% 14-AUG-2042		15.600	4,000,000	4,952,867
			TOTALS	73,890,200,000	76,763,099,709