

Government Securities Daily Secondary Market Report for 17-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
17-JUL	0.000% 27-JUL-2023	9.001	9.407	5,100,000	5,087,454
17-JUL	0.000% 12-OCT-2023	8.999	9.313	500,000	489,500
17-JUL	0.000% 26-OCT-2023	8.001	8.235	31,700,000	31,013,378
17-JUL	0.000% 26-OCT-2023	8.001	8.235	102,300,000	100,084,182
17-JUL	0.000% 21-DEC-2023	9.000	9.232	2,100,000	2,021,733
17-JUL	0.000% 04-JAN-2024	9.105	9.325	100,000	95,909
17-JUL	0.000% 04-JAN-2024	9.105	9.325	200,000	191,818
17-JUL	0.000% 04-JAN-2024	9.000	9.216	1,000,000	959,540
17-JUL	0.000% 04-JUL-2024	11.500	11.521	50,000,000	44,995,500
17-JUL	0.000% 04-JUL-2024	10.999	11.019	7,600,000	6,869,260
17-JUL	10.000% 07-SEP-2023		11.501	200,000,000	206,672,000
17-JUL	17.000% 16-JAN-2025		13.820	1,800,000	2,026,000
17-JUL	13.500% 09-JUL-2026		13.400	3,000,000,000	3,011,520,000
17-JUL	13.500% 09-JUL-2026		13.000	200,000,000	202,700,000
17-JUL	13.500% 09-JUL-2026		13.000	100,000,000	101,350,000
17-JUL	13.500% 09-JUL-2026		13.420	3,000,000,000	3,010,050,000
17-JUL	13.500% 09-JUL-2026		13.000	2,500,000,000	2,533,750,000
17-JUL	13.500% 09-JUL-2026		13.000	200,000,000	202,700,000
17-JUL	16.000% 06-MAY-2027		13.800	25,000,000,000	27,311,250,000
17-JUL	16.000% 06-MAY-2027		13.800	25,000,000,000	27,311,250,000
17-JUL	14.125% 13-JAN-2028		13.500	1,400,000	1,526,042
17-JUL	14.125% 13-JAN-2028		14.110	30,000,000,000	32,097,260,000
17-JUL	14.250% 23-AUG-2029		13.595	50,000,000	53,992,000
17-JUL	14.250% 23-AUG-2029		15.000	300,000,000	307,131,000
17-JUL	17.000% 03-APR-2031		14.326	20,000,000,000	23,326,600,000
17-JUL	17.000% 03-APR-2031		14.700	4,500,000,000	5,165,460,000
17-JUL	17.000% 03-APR-2031		14.950	4,500,000,000	5,111,100,000
17-JUL	16.375% 04-MAR-2032		14.564	20,000,000,000	22,845,310,000
17-JUL	16.375% 04-MAR-2032		14.200	2,000,000,000	2,322,420,000
17-JUL	16.375% 04-MAR-2032		14.897	1,100,000,000	1,237,852,000

17-JUL	14.375% 03-FEB-2033		14.000	19,400,000	20,927,750
17-JUL	14.375% 03-FEB-2033		14.023	40,000,000	43,102,000
17-JUL	14.375% 03-FEB-2033		14.090	100,000,000	107,403,000
17-JUL	14.375% 03-FEB-2033		14.090	50,000,000	53,701,500
17-JUL	14.250% 22-JUN-2034		15.912	100,000,000	91,918,000
17-JUL	14.250% 22-JUN-2034		15.950	110,000,000	100,910,700
17-JUL	14.250% 22-JUN-2034		15.000	83,100,000	80,140,809
17-JUL	14.250% 22-JUN-2034		14.494	30,000,000,000	29,729,100,000
17-JUL	14.250% 22-JUN-2034		14.500	200,000,000	198,128,000
17-JUL	14.250% 22-JUN-2034		14.500	200,000,000	198,128,000
17-JUL	14.250% 22-JUN-2034		14.500	200,000,000	198,128,000
17-JUL	16.000% 14-MAY-2037		14.249	230,000,000	258,607,400
17-JUL	17.500% 01-NOV-2040		14.950	10,000,000	11,814,300
17-JUL	17.500% 01-NOV-2040		14.950	1,000,000,000	1,181,430,000
17-JUL	17.500% 01-NOV-2040		15.000	46,000,000	54,186,160
17-JUL	17.500% 01-NOV-2040		15.314	20,000,000,000	23,130,480,000
17-JUL	17.500% 01-NOV-2040		15.027	225,000,000	264,618,000
17-JUL	17.500% 01-NOV-2040		15.271	15,000,000	17,391,600
17-JUL	17.500% 01-NOV-2040		14.850	5,000,000,000	5,942,150,000
17-JUL	17.750% 08-MAY-2042		14.850	9,600,000	11,558,784
17-JUL	18.500% 14-AUG-2042		15.350	10,000,000	12,585,000
17-JUL	18.500% 14-AUG-2042		16.000	182,000,000	220,835,160
17-JUL	15.000% 18-JUN-2043		15.000	88,603,000,000	88,743,878,770
17-JUL	15.000% 18-JUN-2043		15.000	697,000,000	698,108,230
17-JUL	15.000% 18-JUN-2043		14.800	1,000,000,000	1,014,330,000
17-JUL	15.000% 18-JUN-2043		15.000	5,500,000,000	5,508,745,000
17-JUL	15.000% 18-JUN-2043		14.200	21,000,000	22,140,342
17-JUL	15.000% 18-JUN-2043		15.000	70,000,000	70,111,300
17-JUL	15.000% 18-JUN-2043		15.025	5,500,000	5,500,000
17-JUL	15.000% 18-JUN-2043		14.800	1,000,000,000	1,014,330,000
17-JUL	15.000% 18-JUN-2043		15.000	80,000,000,000	80,127,200,000

17-JUL	15.000% 18-JUN-2043		15.000	500,000,000	500,795,000
			TOTALS	377,080,400,000	396,186,110,121