

Government Securities Daily Secondary Market Report for 20-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
20-JUL	0.000% 18-AUG-2023	9.000	9.383	1,300,000	1,290,770
20-JUL	0.000% 19-OCT-2023	9.002	9.310	5,000,000,000	4,890,250,000
20-JUL	0.000% 19-OCT-2023	9.002	9.310	7,000,000,000	6,846,350,000
20-JUL	0.000% 19-OCT-2023	9.002	9.310	15,000,000,000	14,670,750,000
20-JUL	0.000% 19-OCT-2023	9.002	9.310	3,000,000,000	2,934,150,000
20-JUL	0.000% 19-OCT-2023	9.002	9.310	3,000,000,000	2,934,150,000
20-JUL	0.000% 26-OCT-2023	8.082	8.324	9,200,000	9,004,592
20-JUL	0.000% 23-NOV-2023	10.031	10.364	50,000,000,000	48,326,500,000
20-JUL	0.000% 21-DEC-2023	9.562	9.828	717,800,000	689,963,716
20-JUL	0.000% 18-JAN-2024	12.032	12.395	10,000,000,000	9,434,000,000
20-JUL	0.000% 18-JAN-2024	10.800	11.092	3,000,000,000	2,846,700,000
20-JUL	0.000% 18-JAN-2024	10.800	11.092	20,000,000,000	18,978,000,000
20-JUL	0.000% 18-JAN-2024	10.700	10.987	350,000,000	332,272,500
20-JUL	0.000% 18-JAN-2024	10.700	10.987	632,100,000	600,084,135
20-JUL	0.000% 14-MAR-2024	12.020	12.268	20,000,000,000	18,546,400,000
20-JUL	0.000% 04-JUL-2024	11.999	12.028	17,000,000,000	15,245,770,000
20-JUL	0.000% 18-JUL-2024	12.000	12.002	5,000,000,000	4,465,600,000
20-JUL	0.000% 18-JUL-2024	12.000	12.002	40,000,000,000	35,724,800,000
20-JUL	0.000% 18-JUL-2024	12.000	12.002	320,000,000	285,798,400
20-JUL	0.000% 18-JUL-2024	12.000	12.002	24,000,000	21,434,880
20-JUL	0.000% 18-JUL-2024	12.000	12.002	1,126,000,000	1,005,653,120
20-JUL	0.000% 18-JUL-2024	12.000	12.002	50,000,000,000	44,656,000,000
20-JUL	0.000% 18-JUL-2024	12.000	12.002	660,000,000	589,459,200
20-JUL	0.000% 18-JUL-2024	12.000	12.002	42,000,000	37,511,040
20-JUL	0.000% 18-JUL-2024	12.000	12.002	10,000,000	8,931,200

20-JUL	0.000% 18-JUL-2024	12.000	12.002	30,000,000	26,793,600
20-JUL	0.000% 18-JUL-2024	12.000	12.002	5,000,000,000	4,465,600,000
20-JUL	0.000% 18-JUL-2024	12.000	12.002	38,000,000	33,938,560
20-JUL	0.000% 18-JUL-2024	12.000	12.002	250,000,000	223,280,000
20-JUL	0.000% 18-JUL-2024	11.950	11.952	10,000,000	8,935,200
20-JUL	0.000% 18-JUL-2024	11.950	11.952	500,000,000	446,760,000
20-JUL	0.000% 18-JUL-2024	11.950	11.952	150,000,000	134,028,000
20-JUL	0.000% 18-JUL-2024	11.899	11.901	10,000,000,000	8,939,200,000
20-JUL	17.000% 16-JAN-2025		7.613	67,500,000	76,324,290
20-JUL	14.000% 29-MAY-2025		12.770	15,000,000,000	15,574,200,000
20-JUL	14.000% 29-MAY-2025		12.770	25,000,000,000	25,957,000,000
20-JUL	14.000% 29-MAY-2025		12.770	25,000,000,000	25,957,000,000
20-JUL	19.500% 18-DEC-2025		13.000	25,200,000	28,881,972
20-JUL	13.500% 09-JUL-2026		13.200	169,000,000	170,642,680
20-JUL	17.000% 03-APR-2031		14.400	9,000,000,000	10,475,730,000
20-JUL	17.000% 03-APR-2031		14.350	900,000,000	1,049,805,000
20-JUL	17.000% 03-APR-2031		14.400	9,000,000,000	10,475,730,000
20-JUL	17.000% 03-APR-2031		13.800	16,800,000	20,064,240
20-JUL	16.375% 04-MAR-2032		14.410	35,000,000,000	40,303,550,000
20-JUL	15.000% 20-MAY-2032		14.351	9,500,000	9,991,000
20-JUL	14.375% 03-FEB-2033		13.880	50,000,000	54,315,000
20-JUL	14.250% 22-JUN-2034		16.120	50,000,000	45,524,500
20-JUL	14.250% 22-JUN-2034		16.120	3,000,000	2,731,470
20-JUL	17.500% 01-NOV-2040		15.150	5,000,000,000	5,845,200,000
20-JUL	17.500% 01-NOV-2040		16.008	9,000,000	10,016,964
20-JUL	17.500% 01-NOV-2040		14.506	17,100,000	20,767,266

20-JUL	17.500% 01-NOV-2040		15.900	160,000,000	179,161,600
20-JUL	17.500% 01-NOV-2040		15.904	185,000,000	207,113,600
20-JUL	17.500% 01-NOV-2040		15.000	42,000,000	49,533,120
20-JUL	17.500% 01-NOV-2040		15.900	5,000,000,000	5,598,800,000
20-JUL	17.500% 01-NOV-2040		14.000	103,800,000	129,998,082
20-JUL	17.500% 01-NOV-2040		14.800	3,000,000,000	3,580,110,000
20-JUL	17.500% 01-NOV-2040		14.340	130,000,000	159,471,000
20-JUL	17.500% 01-NOV-2040		14.300	4,000,000,000	4,918,680,000
20-JUL	17.500% 01-NOV-2040		15.900	185,000,000	207,155,600
20-JUL	17.500% 01-NOV-2040		15.904	185,000,000	207,113,600
20-JUL	17.500% 01-NOV-2040		14.970	5,000,000,000	5,907,200,000
20-JUL	17.500% 01-NOV-2040		14.303	1,000,000,000	1,229,450,000
20-JUL	17.500% 01-NOV-2040		15.900	4,655,000,000	5,212,482,800
20-JUL	18.500% 14-AUG-2042		16.300	4,000,000,000	4,780,480,000
20-JUL	18.500% 14-AUG-2042		14.500	4,900,000,000	6,487,012,000
20-JUL	18.500% 14-AUG-2042		15.307	100,000,000	126,311,000
20-JUL	18.500% 14-AUG-2042		14.530	5,161,200,000	6,820,629,024
20-JUL	18.500% 14-AUG-2042		15.900	400,000,000	488,664,000
20-JUL	15.000% 18-JUN-2043		14.906	2,000,000,000	2,017,438,000
20-JUL	15.000% 18-JUN-2043		14.500	20,000,000	20,703,400
20-JUL	15.000% 18-JUN-2043		14.700	26,000,000	26,572,000
20-JUL	15.000% 18-JUN-2043		14.800	39,400,000	40,011,488
			TOTALS	432,479,900,000	432,830,923,609