

Government Securities Daily Secondary Market Report for 21-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
21-JUL	0.000% 31-AUG-2023	11.744	12.375	15,200,000	15,002,096
21-JUL	0.000% 07-DEC-2023	10.830	11.196	4,000,000,000	3,841,560,000
21-JUL	0.000% 07-DEC-2023	10.799	11.163	4,000,000,000	3,842,000,000
21-JUL	0.000% 21-DEC-2023	10.831	11.174	3,000,000,000	2,869,710,000
21-JUL	0.000% 21-DEC-2023	10.800	11.141	3,000,000,000	2,870,070,000
21-JUL	0.000% 18-JAN-2024	10.860	11.157	300,000,000	284,670,000
21-JUL	0.000% 18-JAN-2024	10.860	11.157	210,000,000	199,269,000
21-JUL	0.000% 20-JUN-2024	9.599	9.636	16,400,000	15,072,092
21-JUL	0.000% 04-JUL-2024	11.501	11.529	5,617,000,000	5,060,523,810
21-JUL	0.000% 18-JUL-2024	12.033	12.037	350,000,000	312,592,000
21-JUL	0.000% 18-JUL-2024	12.033	12.037	200,600,000	179,159,872
21-JUL	0.000% 18-JUL-2024	11.800	11.804	743,000,000	664,962,710
21-JUL	0.000% 18-JUL-2024	11.000	11.003	500,000	450,695
21-JUL	10.000% 07-SEP-2023		10.195	25,000,000,000	25,908,000,000
21-JUL	14.000% 18-JAN-2024		13.999	100,000,000	100,037,000
21-JUL	17.000% 16-JAN-2025		7.628	67,500,000	76,324,290
21-JUL	17.000% 16-JAN-2025		13.528	67,500,000	70,614,187
21-JUL	17.000% 16-JAN-2025		12.600	640,000,000	677,657,600
21-JUL	14.000% 29-MAY-2025		10.800	112,000,000	120,016,960
21-JUL	14.000% 29-MAY-2025		12.772	15,000,000,000	15,579,000,000
21-JUL	14.125% 13-JAN-2028		13.900	18,000,000	18,138,960
21-JUL	14.125% 13-JAN-2028		13.250	30,000,000	30,879,900
21-JUL	14.125% 13-JAN-2028		14.130	1,100,000	1,100,231
21-JUL	14.125% 13-JAN-2028		13.900	37,000,000	37,285,640
21-JUL	14.125% 13-JAN-2028		14.200	1,000,000,000	997,940,000
21-JUL	14.125% 13-JAN-2028		14.500	17,000,000	16,800,978
21-JUL	14.125% 13-JAN-2028		13.900	145,000,000	146,119,400
21-JUL	14.125% 13-JAN-2028		13.850	2,000,000,000	2,018,720,000

21-JUL	14.125% 13-JAN-2028		13.900	800,000,000	806,176,000
21-JUL	16.375% 04-MAR-2032		14.412	35,000,000,000	40,315,800,000
21-JUL	15.000% 20-MAY-2032		14.200	120,000,000	127,167,600
21-JUL	15.000% 20-MAY-2032		13.820	1,000,000,000	1,079,370,000
21-JUL	15.000% 20-MAY-2032		14.200	120,000,000	127,168,000
21-JUL	16.000% 14-MAY-2037		14.228	8,900,000	10,034,305
21-JUL	16.000% 14-MAY-2037		14.228	132,000,000	148,823,400
21-JUL	16.000% 14-MAY-2037		14.790	1,000,000,000	1,091,910,000
21-JUL	16.000% 14-MAY-2037		15.100	97,000,000	104,088,760
21-JUL	16.000% 14-MAY-2037		14.787	800,000,000	873,672,000
21-JUL	16.000% 14-MAY-2037		14.228	10,000,000	11,274,500
21-JUL	16.000% 14-MAY-2037		14.228	100,000,000	112,745,000
21-JUL	16.000% 14-MAY-2037		14.350	3,000,000,000	3,358,710,000
21-JUL	16.000% 14-MAY-2037		14.353	3,000,000,000	3,358,140,000
21-JUL	17.500% 01-NOV-2040		14.206	84,900,000	105,035,733
21-JUL	17.500% 01-NOV-2040		14.790	3,000,000,000	3,583,620,000
21-JUL	17.500% 01-NOV-2040		14.550	7,000,000	8,482,250
21-JUL	17.500% 01-NOV-2040		14.500	373,500,000	453,948,165
21-JUL	17.500% 01-NOV-2040		14.300	2,000,000,000	2,460,280,000
21-JUL	17.500% 01-NOV-2040		14.500	75,200,000	91,397,328
21-JUL	17.500% 01-NOV-2040		14.500	618,400,000	751,597,176
21-JUL	17.500% 01-NOV-2040		14.500	17,900,000	21,755,481
21-JUL	17.500% 01-NOV-2040		14.500	58,400,000	70,978,776
21-JUL	17.500% 01-NOV-2040		14.790	2,000,000,000	2,389,080,000
21-JUL	17.500% 01-NOV-2040		14.500	3,291,100,000	3,999,970,029
21-JUL	17.500% 01-NOV-2040		14.795	2,000,000,000	2,388,380,000
21-JUL	17.500% 01-NOV-2040		14.530	5,655,000,000	6,860,646,000
21-JUL	17.500% 01-NOV-2040		14.530	160,000,000	194,112,000
21-JUL	17.500% 01-NOV-2040		14.500	4,000,000,000	4,861,560,000
21-JUL	17.500% 01-NOV-2040		14.970	5,000,000,000	5,909,550,000

21-JUL	17.500% 01-NOV-2040		14.795	1,000,000,000	1,194,190,000
21-JUL	17.500% 01-NOV-2040		14.500	14,500,000	17,623,155
21-JUL	17.500% 01-NOV-2040		14.500	22,500,000	27,346,275
21-JUL	17.500% 01-NOV-2040		14.500	33,500,000	40,715,565
21-JUL	17.750% 08-MAY-2042		14.500	8,100,000	9,978,552
21-JUL	17.750% 08-MAY-2042		14.550	400,000,000	491,260,000
21-JUL	17.750% 08-MAY-2042		14.550	600,000,000	736,890,000
21-JUL	17.750% 08-MAY-2042		15.000	20,000,000	23,902,000
21-JUL	17.750% 08-MAY-2042		15.550	1,000,000,000	1,156,810,000
21-JUL	17.750% 08-MAY-2042		14.580	1,000,000,000	1,225,890,000
21-JUL	17.750% 08-MAY-2042		15.530	1,000,000,000	1,158,160,000
21-JUL	18.500% 14-AUG-2042		15.700	17,100,000	21,133,377
21-JUL	18.500% 14-AUG-2042		14.510	3,000,000,000	3,970,800,000
21-JUL	18.500% 14-AUG-2042		15.830	10,000,000,000	12,269,400,000
21-JUL	18.500% 14-AUG-2042		14.500	3,000,000,000	3,973,170,000
21-JUL	18.500% 14-AUG-2042		14.920	3,000,000,000	3,876,330,000
21-JUL	15.000% 18-JUN-2043		14.500	2,000,000	2,071,140
21-JUL	15.000% 18-JUN-2043		14.500	2,600,000	2,692,482
21-JUL	15.000% 18-JUN-2043		14.400	200,000,000	208,452,000
21-JUL	15.000% 18-JUN-2043		14.400	100,000,000	104,226,000
21-JUL	15.000% 18-JUN-2043		14.400	500,000,000	521,130,000
21-JUL	15.000% 18-JUN-2043		14.800	45,700,000	46,427,544
21-JUL	15.000% 18-JUN-2043		14.913	2,000,000,000	2,017,438,000
21-JUL	15.000% 18-JUN-2043		14.061	218,000,000	232,289,900
21-JUL	15.000% 18-JUN-2043		14.300	66,800,000	70,075,872
21-JUL	15.000% 18-JUN-2043		14.550	100,000,000	103,225,000
21-JUL	15.000% 18-JUN-2043		14.500	3,000,000,000	3,106,699,004
21-JUL	15.000% 18-JUN-2043		14.800	60,000,000	60,955,151
21-JUL	15.000% 18-JUN-2043		11.004	3,000,000,000	3,970,800,000

21-JUL	15.000% 18-JUN-2043		14.141	1,000,000,000	1,059,970,000
21-JUL	15.000% 18-JUN-2043		14.400	400,000,000	416,904,000
21-JUL	15.000% 18-JUN-2043		14.400	100,000,000	104,226,000
21-JUL	15.000% 18-JUN-2043		14.300	15,000,000	15,735,600
21-JUL	15.000% 18-JUN-2043		14.400	50,000,000	52,113,000
21-JUL	15.000% 18-JUN-2043		11.004	3,000,000,000	3,970,800,000
21-JUL	15.000% 18-JUN-2043		14.400	2,000,000,000	2,084,520,000
			TOTALS	179,192,900,000	199,973,499,541